

## Module Examination MSCBF\_RM01\_TSA

Course 9.3: Time Series Analysis

Autumn Semester

Mock Exam

### Candidate Information

<b>Name:</b>	
<b>First name:</b>	

### Exam Information

<b>Duration of exam:</b>	90 min		
<b>Points:</b>	<b>Assignment</b>	<b>Maximum number of points</b>	<b>Number of points awarded</b>
	Question 1	27	
	Question 2	27	
	Question 3	18	
	Question 4	18	
	<b>Total</b>	<b>90</b>	
	<b>Grade</b>		
<b>Aids:</b>	<ul style="list-style-type: none"> <li>▪ Closed book</li> <li>▪ Calculator</li> <li>▪ 8 page summary (4 double sided a4 sheets)</li> </ul>		
<b>Lecturers:</b>	Dr. Simon A. Broda		

### Exam Instructions

<b>Instructions:</b>	<ul style="list-style-type: none"> <li>▪ When performing a statistical test, give the hypotheses, test statistic and its distribution, critical value, observed test statistic, decision (reject/don't reject), and a conclusion in words.</li> <li>▪ For simplicity, <b>all</b> tests use the 5% significance level.</li> </ul>
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<b>[module code]</b>	<b>[module name]</b>	<b>[date of examination]</b>
<b>Class Number:</b> .....	<b>Candidate Name:</b> .....	

Assignment X: [name or title of assignment]	Points: X
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