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| Module Examination MSCBF\_RM01\_TSA | | | | |
| Course 9.3: Time Series Analysis | | Autumn Semester | | Mock Exam |
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| Candidate Information | | | | |
| Name: |  | | | |
| First name: |  | | | |
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| Exam Information | | | | |
| Duration of exam: | 90 min | | | |
| Points: | Assignment | | Maximum number of points | Number of points awarded |
| Question 1 | | 27 |  |
| Question 2 | | 27 |  |
| Question 3 | | 18 |  |
| Question 4 | | 18 |  |
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|  | |  |  |
| Total | | 90 |  |
| Grade | |  | |
| Aids: | * Closed book * Calculator * 8 page summary (4 double sided a4 sheets) | | | |
| Lecturers: | Dr. Simon A. Broda | | | |
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| Exam Instructions | | | | |
| Instructions: | * 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. * For simplicity, **all** tests use the 5% significance level. | | | |

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