How to obtain dataset needed for PS 11 Q3

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For Problem #3 on PS 11, the dataset needed can be obtained from this webpage: https://media.pearsoncmg.com/ph/bp/bp_stock_econometrics_4_cw/content/datapages/stock04_data15.html

On this website, download the data under section "Stock Returns 1931-2002":

Stock Returns 1931-2002 (EE 15.2)

- Data
  - Excel
  - ASCII
- Data description

I recommend downloading the Excel format of the data, since you can then use the `import excel` command in Stata to import your dataset. Specifically, try

```
import excel using "Stock_Returns_1931_2002.xlsx", firstrow clear
```

(The `firstrow` option uses the first row of the dataset as variable names. For any question related to this command, try looking up its help document by running `help import excel`)