

Applied Financial Econometrics

Problem Set 1 (due on March 22, 2023)

Problems from Chen (2022) Textbook. X.Y denotes 第 X 章, 習題 Y

- 1.4 (10%),
- 2.2 (25%),
- 3.1 (10%),
- 3.2 (20%),
- 3.3 (10%),
- 3.4 (15%),
- 3.19 (10%)