QFin - Econometrics 2 - Homework 1

Group 2: Fojkar, Hrustsova, Kuttner, Merkinger, Sünderhauf $\mbox{May } 6,\,2021$

Part A

Estimate a simple regression of real investment (realinvs) on a constant and the nominal interest rate (90 day treasury bill rate; tbilrate).