

Bonus exercises for Class 2

Advanced Econometrics I

Classes: Yuri Trifonov

Fall 2022

Dear students,

In this file you can find bonus problems from Class 2 that you may try to solve at home. These tasks are NOT obligatory, but you are welcome to solve them and send the solutions to our course assistant **Evgeniya Lapteva** (evlapteva@edu.hse.ru) BEFORE the next seminar. It will count as a part of your activity and give you some bonus points for your cumulative mark. You may solve all of them or part of the problems. Problems marked with a star (*) are for those who feel confident in the topic and want to challenge themselves. You do not necessarily need to solve all of the problems.

Problems:

- Problem 1: e), g) $\mathbb{E}(Y)$, $Var(Y)$
- Problem 2*: 2. Exponential distribution

NB! Please, send your solutions from your student email addresses with a letter subject "**Bonus_i_surname**", where i is a number of a class. For example, "**Bonus_1_Ivanov**". Otherwise, your solutions will not be received.

Announcement

Your raw scores for Class 1 bonus exercises are available now. Please, note that these scores are raw and at the end of the course the sum will be normalized to a 10-point scale. Also, we definitely will account for bonus points for your activity during seminars. We will publish a statement with the points for seminar activity just after getting full lists of students from the student office. Till that moment we will store your seminar activity points in our local files. Your overall mark for activity will consist of two components: points for bonus exercises and points for activity during seminars. After getting full lists from the student office you will be able to monitor your overall sum of raw scores every week through the Google Drive.

Yours Sincerely,

Yuri Trifonov,
Department of Applied Economics,
NRU HSE,
Email: ytrifonov@hse.ru