

SIMON FRASER UNIVERSITY  
Department of Economics

Econ 835  
Quantitative Methods

Prof. Kasa  
Spring 2002

PROBLEM SET 8 - Time Series Data  
(Due March 11)

1. Do Computer Exercise 10.7 in Wooldridge (pg. 344). This uses the data set INT-DEF.WF1.
2. Do Computer Exercise 11.10 in Wooldridge (pgs. 373-374). This uses the data set NYSE.WF1.
3. Do Computer Exercise 11.11 in Wooldridge (pg. 374). This uses the data set PHILLIPS.WF1.
4. Do Computer Exercise 12.7 in Wooldridge (pg. 405). This uses the data set FER-TIL3.WF1.