

SIMON FRASER UNIVERSITY
Department of Economics

Econ 835
Quantitative Methods

Prof. Kasa
Fall 2002

PROBLEM SET 8 - Time Series Data
(Due November 15)

1. Do Computer Exercise 10.7 in Wooldridge (pg. 357). This uses the data set INT-DEF.WF1.
2. Do Computer Exercise 11.10 in Wooldridge (pgs. 387-388). This uses the data set NYSE.WF1.
3. Do Computer Exercise 11.11 in Wooldridge (pg. 388). This uses the data set PHILLIPS.WF1.
4. Do Computer Exercise 12.7 in Wooldridge (pg. 421). This uses the data set FER-TIL3.WF1.