

Econometrics II  
Summer 2007  
Prof. Petr Zemcik

## FINAL EXAMINATION: OVERVIEW

### Time Schedule

#### Homework Assignment 3

- exercise session in room # 8 from 10:30 until 12:00 on July 13 (Friday)

#### Homework Assignment 4

- due in the beginning of an exercise session in room # 320 from 10:30 until 12:00 on July 17 (Tuesday)

#### Final Exam

- in room XXX (to be determined) starting at 10:30 on July 18 (Thursday) - changed!!!

### Final Exam

Bring a calculator, a copy of statistical tables from the Wooldridge textbook (Appendix G, pp. 815-821 plus Tables 18.4 and 18.5), and the handout from Hamilton (1994) with the summary of unit root testing (namely pages 489, 490, 494, 495, 501, 502, 503, 511, 528, 529, 762, 763, 764).

Question 1: 8 points, Ch. 16, Examples 16.1-16.3, 16.5, 16.7, 16.8; Problems 16.1, 16.10

Question 2: 8 points; Ch. 17, Examples 17.1-17.5; Problems 17.3, 17.11,

Question 3: 8 points; Ch. 10-12, Examples 10.3-10.5, 10.8, 11.1-11.4, 12.4, 12.7, 12.8; Problems 10.1, 12.4, 12.14

Question 4: 6 points; Ch. 18.2-18.4, Examples from Hamilton (1994), 18.6; Problems 18.3, 18.4, 18.11