

SINGAPORE MANAGEMENT UNIVERSITY

School of Economics

Econ670 Financial Econometrics II Assignment 3

Due: 19 April, 2017

1. Doing exercise 6.11.6 from the textbook (Purchasing Power Parity, Eviews file: ppp.wf1)
2. Doing exercise 7.11.2 from the textbook (Recursive Ex Post Forecasts of Real Equity Returns: Eviews file: pv.wf1)
3. Doing exercise 7.11.3 from the textbook (Regression Based Forecasts of Real Equity Returns: Eviews file: pv.wf1)
4. Doing exercise 10.11.3 (a), (b) (GARCH Models for Hedge Funds, Eviews file: hedge.wf1)