

# Financial Econometrics

## MT Week 6 Assignment

November 2020

**Note:** Please complete and submit this assignment by **16:00 Friday 7<sup>th</sup> week** .

1. Exercise 3.12. This is a concept question that asks you to explain how you would implement various tests using regression output. You should explain which models you would need to estimate and then what quantities you would need to compute from each.
2. Exercise 3.14 parts 1 and 2 only: Part 1 is redundant and so there is nothing new. Part 2 is a concept question about heteroskedasticity.