

THE UNIVERSITY OF CHICAGO
Graduate School of Business
Business 41912-01, Spring Quarter 2008, Mr. Ruey S. Tsay

Homework Assignment #2

Due Date: April 25, 2008 (before class). You may use any software to solve the problem. Don't hand in all outputs; use cut-and-paste to select the relevant part of the output.

You may **discuss** the problems with other students, but must **write** your own solutions.

Data files: Most datasets used can be obtained either from the disk in the text or from the course Web site:

<http://faculty.chicago.edu/ruey.tsay/teaching/ama/>

1. Problem 5.18 on Page 267.
2. Problem 5.21 on page 268.
3. Problem 5.26 on page 270.
4. Problem 5.12 but with the data

$$\mathbf{X} = \begin{bmatrix} 3 & 6 & 1 \\ 4 & 4 & 2 \\ - & 8 & 3 \\ 6 & - & - \end{bmatrix}.$$

5. Problem 6.20 on page 344.

Reading assignments: Chapters 5 & 6 of the textbook.