

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

Homework Assignment #3

Due Date: May 9, 2004 (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.

Data files: Data are available the course Web site:

1. Problem 6.18 of the textbook, p.343.
2. Problem 6.19 of the textbook, p.343.
3. Problem 6.22 of the textbook, p.347.
4. Problem 6.25 of the textbook, p.347.
5. Problem 6.31 of the textbook, p.353.

Reading assignments: Chapters 6 and 7 of the textbook.