

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

Homework Assignment #5

Due Date: June 6, 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.

Data files: Data sets are available on the course web.

1. Problem 9.20 of the textbook, p. 535
2. Problem 9.24 of the textbook, p. 535
3. Problem 10.18 of the textbook, p. 573
4. Problem 11.3 of the textbook, p. 650
5. Problem 11.23 of the textbook, p. 656