

UNIVERSITY OF WARWICK

Class Test 1 - December 2023/24

Advanced Econometric Theory

Time Allowed: 3 Hours

Answer **ALL** questions.

Read carefully through the entire paper at least once before you start answering this script.

The answers should be legibly and clearly written. Full marks will be assigned only to correct answers that show their derivations.

One-page A4 cheat sheet is allowed.

Scientific calculators are allowed.

Answer ALL questions

1.

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2.

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3.
