

EC3060

UNIVERSITY OF WARWICK

Summer Examinations 2023/24

**Econometrics 2: Time Series**

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Time Allowed: 2 Hours

Read all instructions carefully - and read through the entire paper at least once before you start entering your answers.

There are **TWO** sections in this paper. Answer **ONE** question in **Section A** (50 marks) and **ONE** question in **Section B** (50 marks).

Answer each whole question in a separate booklet.

Approved pocket calculators are allowed. Statistical tables are provided.

You should not submit answers to more than the required number of questions. If you do, we will mark the questions in the order that they appear, up to the required number of questions in each section.