EC9A3

UNIVERSITY OF WARWICK

May Examinations

Advanced Econometric Theory

Time Allowed: 3 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 **BOTH** questions in **Section A** (75 marks in total) and the **ONE** question in **Section B** (25 marks).

Use a **separate booklet** for each Section.

- Use a **PINK** booklet for Section A questions.
- Use a **GREEN** booklet for the Section B question.

When a question asks you to prove a statement, you should provide a proof even if proofs were given in the lectures.

You are allowed to bring in one sheet of A4 paper (two-sided) with formulas, which you can consult during the exam.

You must write the number(s) of the question(s) you have answered on the front cover of each booklet. Make sure the numbers are clearly visible and correspond to the questions you completed inside that booklet.

Approved **scientific (non-graphical) pocket calculators** are allowed.
