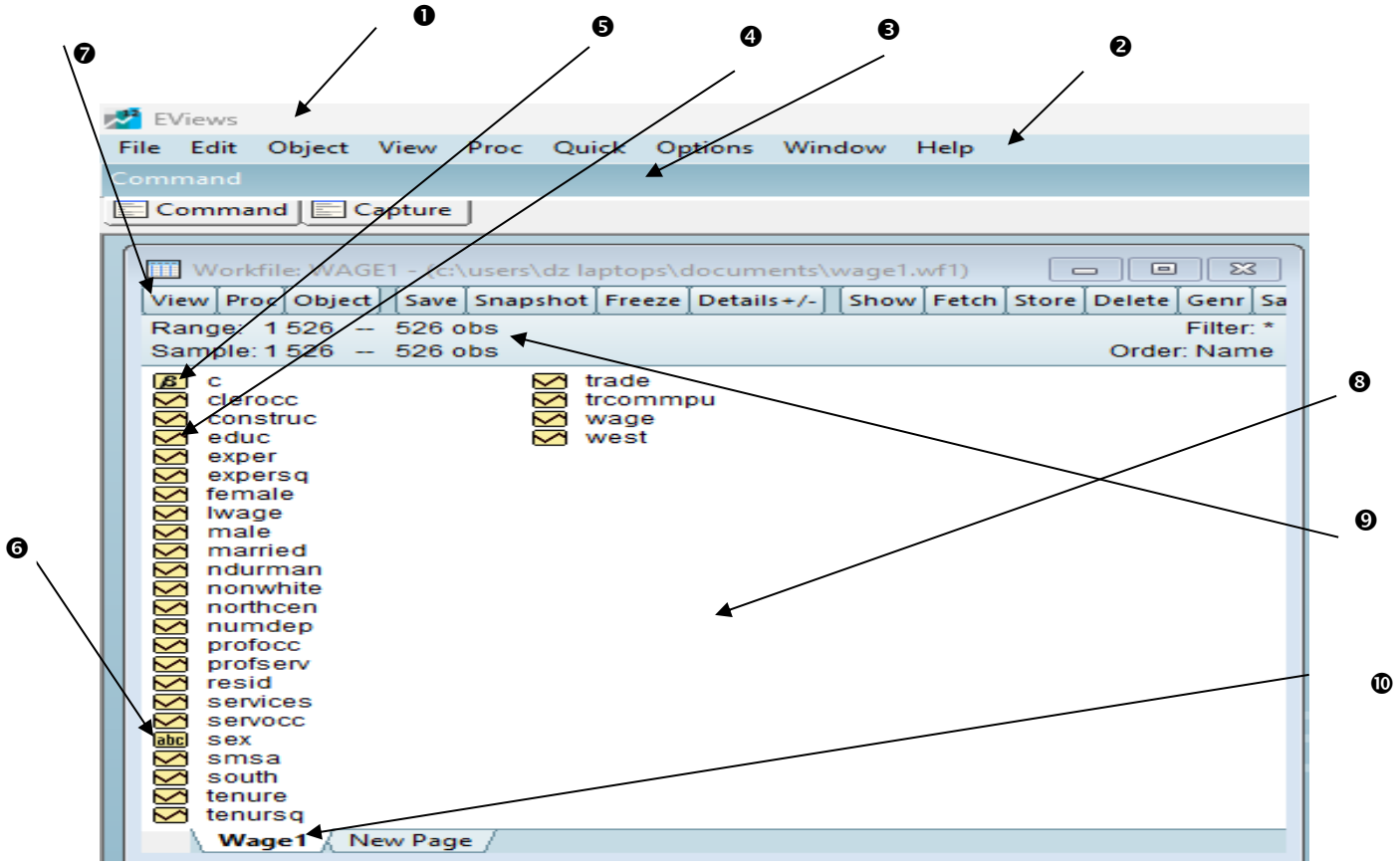
Department of Financial Sciences

Master AC / Semester II Duration: 1h 30 min

Exam

Part A - Interface (5 pts)

1- Write the names of the items indicated by the arrow in the following figure.



Part B – Basic Concepts (5 pts)

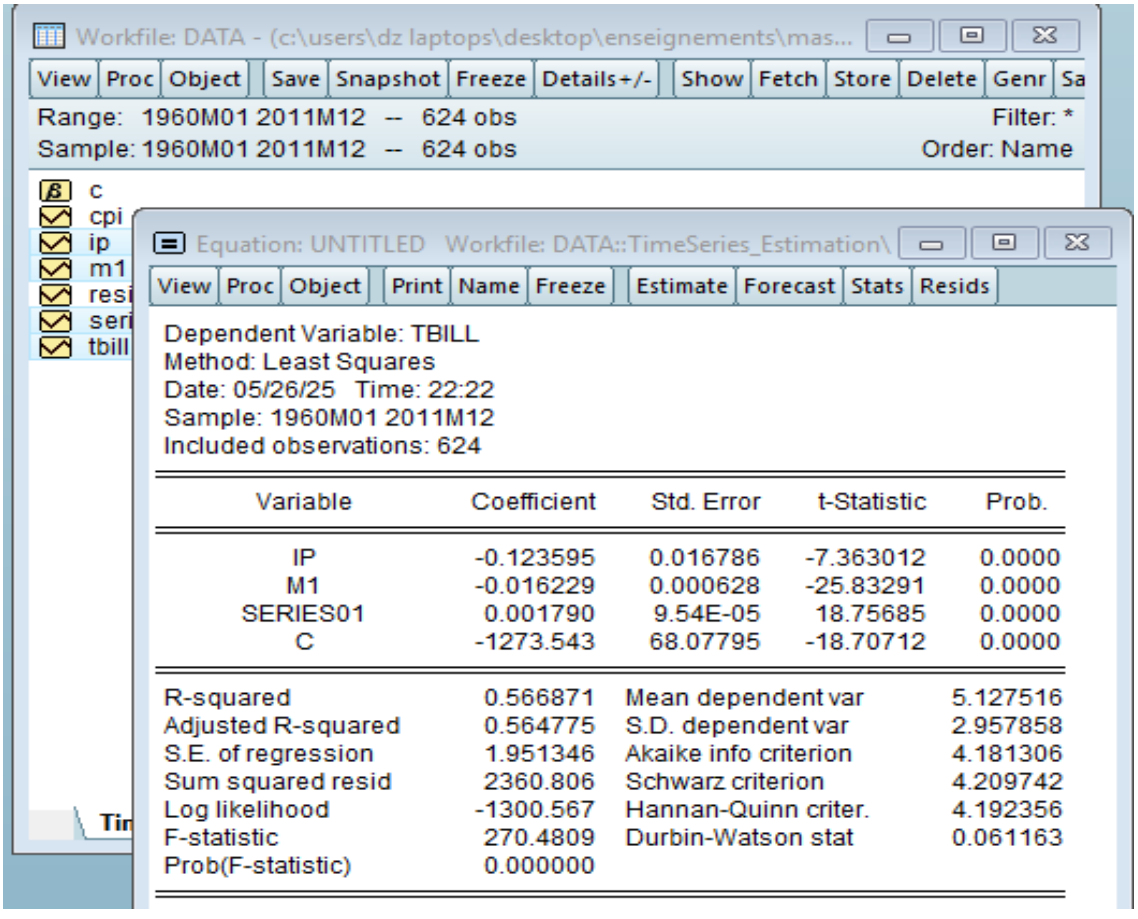
1-List three types of data that can be analyzed with EViews.

2- Define what a workfile is in EViews. What is its purpose?

3- Explain how to detect heteroscedasticity in a model using EViews.

Part C – Practical Application in EViews (10 pts)

You find below a window, a result of an equation estimation.



a) Try to give an estimated equation from appearing information in window above.

b) Give the name of the estimation.

c) Can you conclude the existence of multicollinearity problem?

d) Justify your answer (question c).

e) What is the purpose of correlation matrix in the context of a multicollinearity problem?

f) Give the different steps using EViews, to display the correlation matrix.