

# Homework

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Due: 5 April.

1. Exercise E15.2 in Stock and Watson. [USMacro monthly](#)
2. Exercise E16.1, E16.3, E16.4 in Stock and Watson. [USMacro quarterly](#)
3. Using the quarterly data, estimate a vector error correction model based on the analysis in E16.4. Is this type of model suitable for these data?