ECO 341, Fall 2017, Required Homework Assignment #3
Due at 11 AM on Thursday, October 5

Collect a time series and write a do file that does the following (hand this in along with a brief writeup):

1. Reports descriptive statistics:

2. Tests for non-stationarity.

3. Corrects for non-stationarity.

4. Estimates a first-order autoregression.

5. Fits the time series to a (possibly) higher order autoregression.