

Assignment 2:

1. Use data x and y (from the class webpage). Make iterative FGLS function such that
Function [coefficient, t-ratio] = myfgls(y, x)
2. Make at least one of the following HAC covariance matrix estimation functions.
 - a. Newey and West
 - b. Parametric Prewhitening
 - c. Andrews' QSPW

For Q2, read three reference papers in the class web.