

# Financial Econometrics

Numerical solutions to the first set of assignments:

5a)  $R_{t+1}^f = 1.034$

5b)  $\mathbb{E}(x_{t+1}) = 193$

5c)  $p_t = 181.29$

5d)  $\mathbb{E}(R_{t+1}) = 1.065$