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Partial solutions (to 1.12-4.18a): pdf;

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noted with the
assignment, you need to
have read over the
Appendix in S&S to

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complete some of the
later problems. 1.8

Random walk with drift

(a) Use back-

substitution, $x_t = \mu + (\sigma^2 + x_{t-2} + w_{t-1}) + w_t \dots$

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