Questions Mock Endterm (Finance Track)

This mock endterm is written for the **Finance** MSc programme. It draws on the core material of weeks 1 to 5 together with the finance track's weeks 6 to 8: difference-in-differences (lecture 6), asset pricing (lecture 7), and the replication of Fama and French (1993) (lecture 8).

In the real endterm all course material is potentially relevant, but the questions are more heavily focused on the latter part of the course.

> **Note**
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> The questions below are still being written. Until they are published, use the mock midterm, which covers the five core lectures.

MC Questions

Multiple-choice questions on difference-in-differences and parallel trends, factor models and the pricing of risk, and the construction and interpretation of a replicated asset pricing regression will be published here.

Open Questions

Open questions will be published here. Expect the same format as the mock midterm: a short applied scenario, a small table of results or a fitted equation, and questions that ask you to state the model, name the identifying assumption, compute a quantity, and interpret it in the units of the problem.

End of Exam