)$&8/7< 2) $576 $1' 6&,(1&(6&+22/ 2) *5$'8$7(678',(6
&XUULFXOXP 6XEPLVVLRQ

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6XEPLVVLRQ &RQWDFW 1DPH

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                              (P   D   L   O

                              '   D   W   H

6LJQDWXUH RIH$GD3UURJHUQW 'LUHFWRU□□□□□□□□□□□□□□□□□□□□E

6LJQDWXUH RI &RRG&DQODWH6WUXRLHV □□□□□□□□□□□□□□□□□□□E

6XEPLVVLRQ WRRZKQLFFKLOO'HDG $576   6&,(1&(

3$57 $ 3/($6(&203/(7(7+( )2//2:,1* 6(&7,21
,QVHUW WKH Calendar GRVFGLSWLRQ RLQWWKHQHER[FRPDNORZ DQG G
H[DPSOH SURYLGHGLQV$WUXFWGHRQHWOLQHV ±   EHORZ

    D   E
(&21 $SSOLHG (FRQRPHWULFV
This course is an introduction to gra duate level time series econometrics. Th e goal of the course is to provide a foundation in core time series methods that will permit   students to undertake seriou s empirical work or pursue more advanced theoretical modeling. Th e course focuses on time series methods that have been become popular and widely used in economics. (3)
PREREQUISITE: ECON-852* or equivalent.(4)
EXCLUSION: ECON-955(5)

&RXUVH QXPEHU   7KE/DQGXPELHWVUOFLKRRXUVHQHRIKRVXKOLGVQFRWKD
XVHG LQ WKH SDHWWLVNHDLU X7KHGDWLRUPHJURDGHXDDWHRQFRXUV
,Q RUGHU WR ILWQRWRFULWSKMWVWXGHFRRXUOQWRRUDORQJOHU PVXKVDQ
LQFOXGLQJ VSDFH

:HLJKW H J   VH ZHLZKKIFRRXOQWW ZHWFROQWKLHVWRRXUVH F
*HQHUDOO\ D RQZHLWLJKWUPHGRDXWVH LFUHGLW XQLWV

Calendar GHVFULSWLRQ 7KLV LV WKH GHFKRRRLSVRIVLRUORQDGWGXKDWHZ
6WXGCalendar 7KH PD[LPXP Calendar VGKHVRULSWLRQ LV   FKDUD
5HPHPEHU WR LQFFROXGHUH\DGHHHFRWWWDUWKHHOOVWEXGHEGQRWQHEE ,
RPLW

)25 2)),&(86(21/<

'DWH RI DSSURYDO E\ )$6*& BBBBBBBBBBBBBBBB BBBB BBBBBBB

5HYLHZ E\ )DFXOW\ RI $UWV DQG 6FLHBOBFBHB BBBBBBBBBBBBBBBBBBBBBBBBB

'DWH RI DSSURYDO DW *6(& BBBBBB BBBBBBBBBBBB BBBB BBBBBBB

$33(1',;   *5$'8$7(&2856(5(9,6,21

)$&8/7< 2) $576 $1' 6&,(1&(6&+22/ 2) *5$'8$7(678',(6

6XEPLVVLRQ &   X   U   U   L

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6XEPLVVLRQ &RQWDFW 1DPH

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6LJQDWXUH RIHDG3UURJHUQWW 'LUHFWR_ _____

6LJQDWXUH RI &RRG&DWDHWR6WXGLHV _____

6XEPLVVLRQ WRRZKLFLKOOHDG $576   6&,(1&(

3$57 $)RU ($&+ FRXUVH&ROP3H(YLVL+RQ)2//2:,1* 6(&7,2QG

9(&:,1R @
_RR PÀ 0@ GGK XDWQ UVH[JU'OUV(0

EXCLUSION: ECON-953*/3.(5)

127($1< FKDQJH WR WKH FXUUHQW FRX-U7VHD U 8O0%(F5 E GGWR
DV FRXUVH DGGOLMWVRRQ'VDOOQGRWUUHMHLVLRQV

5HYLVLRQV PDGH WR DQ\ RI WKH LGPRUWPDWHGLRWQRQOWKKHHG'G&ERR
IRU DSSURYDO   'HWGDFLKODQRJHIV XQORSSKURUMDWKLHQJRYODOODQGRZLSOUJRYLGH
IRU WKH FKDQJHV

   7LWOH FKDQJH   EHZ3WRWWOGHHDOWRRIRJUZLWWLKV FKHDQOJHHDVHRJQ W
   QRW UHIOHFW FRROQGHQVVRRHLWLFVQRRI Q,UWV&WW VWWKKHGHFQWUWUHDWLV
   ORQJHU WKDQ   FKDUDFWHUV LQFOXGLQJ VSDFHV

   &DOHQGDU GHVFUS3URVWLLRRQGHFWKOHDQJHHZ GHVFULSWLRQ DO

)$&8/7< 2) $576 $1' 6&,(1&(6&+22/ 2) *5$'8$7(678',(6

&XUULFXOXP 6XEPLVVLRQ

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6XEPLVVLRQ &RQWDFW 1DPH

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6LJQDWXUH RIHD SD3UURJPHUQQW '+LUHFWR BBBBBBBBBBBBBBBBBBB

6LJQDWXUH RI &RORG&DOWDHWG6RWXUSLHV BBBBBBBBBBBBBBBBBBBB

6XEPLVVLRQ WR RZKQLFFLKOO+HDG $576   6&,(1&(

,I PXOWLSOH FRXUVHV DUH WR EH

)25 2)),&(86(21/<

'DWH RI DSSURYDO E\ )$6*&   BBBBBBBBBBBBBBBBBBBBBBBBBBBBB

5HYLHZ E\ )DFXOW\ RI $UWV DQG 6FLHQFHBBBBBBBBBBBBBBBBBBBBBBBBBBBBB

'DWH RI DSSURYDO DW *6(&   BBBBBBBBBBBBBBBBBBBBBBBBBBBB

$33(1',;   *5$'8$7('(*5((3/$1 5(9,6,21
)$&8/7< 2) $576 $1' 6&,(1&(6&+22/ 2) *5$'8$7(678',(6
&XUULFXOXP 6XEPLVVLRQ

'(3$570(17 25 352*5$0

'(*5((3/$1

6XEPLVVLRQ &RQWDFW 1DPH

KRQH   3

(P   D   L   O
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6LJQDWXUH RIHDG D3DUWRJHUQW 'LUHFWRB B B B B B B B B B B B B B B B B B B B B B

6LJQDWXUH RI &RRG &DQDWH6WUXSLHV B B B B B B B B B B B B B B B B B B B B B B

6XEPLVVLRQ WRRZKOLFKLOO HDG $576   6&,(1&(

3URJUDP UHYLVLRQVWWKR&OZKEHGHVXHUR D FFRXUWHH GHGGHLWLRQ
FRXUVH UHYLVLRQ DIIHFWV WKH SODQ UHTXLUHPHQWV

3$57 $)RU ($&+ FRXQ V&HOPSHYLV6R&7,216 WKURXJK

    'HVFULSWLRQ RI &KKDHQ GHHJUQGHL5DOWVGVRRUW6LJQ&DWRHEHQG DJUHY

    5DWLRQDOH 3URWWVGHLFDD GVVRLOQLHQRSWKGHDG XFKDQJH V

    &DOHQGDU FRS\ 7KLV LV WKH WGLHHWQ GDWDKUDW 3ZULROYOLOGHSSWWK
    WH[W ZLWKQUEROVGLRQV

    7LPLQJ 3OHDVH SURYLGH GDWHV ZKHHFWWWKHMVVFFULEELQJK
    \RX ZLOO HQVXUH WKDW VWXGHQWFKDZKRHEZLJODOQ EWHKEOOO
    FRQWLQXH LQDWOQGHSDLU SOQDQ J DUU UDQJHPHQWV

    3$57 % &RPPHQW RQQJ WDXWH WRKOHO ORDZSL OJ UDWRJ XWDWHH UHFRYLVWKH
    ,I WKH\ GR QRW DSSO\ LQGLFDWH ³QRW DSSOLFDEOH 1

    ,PSDFW LI DQ\ RQ VRW RWKRUUSG RSDODGPVWPRHXIUW KHZ UGOO\OKLVDYH H
    LPSDFW RQ GHJUHH SODQGHSOQVYDRUJVWHPUHHQQGVSEOO RRODWVSKHUR RQLGDLFDWH
    SODQV PD\ EH DIIHVFFWHGHFR EU WKH LV FRXRHQWOLKHHH FLRQXFLUOVXHHGHG LO
    SODQ RU WKH FRXRJVWHHUFORDGWZHOQWK IFRUXQURWVHKH BIGHUHSDDUJWEPH

SURJUDP   3OHDVHUDLQGXGFDWHWHSZKLUFWKRKOOWMRHH3QURJUD
FRQWDFWHG

5HVRXUFHV ,I WKHVH FKDQJHV ZLHOOPHDQWHVFWLQWSHHUPMLRI
HTXLSPHQW FRPSXWHUV 7$V HWDRQ\OSHOZHDXOGHQGSVUERYLUGHHT
IRU WKHVH FKDQJHV" ,I VR KRZHZDLVOHOLWQKFHOXGGHFRPVWWVUEH
FRUUHVSRQGHQFH