Econometrics I: Time Series Analysis
MW 10:00 AM – 11:50 pm

The textbook for the course (denoted “H” below) is:


There will be two closed book exams: a midterm and the final, counting 35% and 50% of the grade, respectively. The midterm is on Wednesday, October 26. The final exam is 10:15 - 12:15 pm Monday, December 5. About five problem sets will be handed out, and homework will receive 15% of the weight.

**Course Syllabus and Reading List**

1. Difference Equations and Lag Operators. (H, Ch. 1, 2)
2. Stationary ARMA processes. (H, Ch. 3)
3. Forecasting. Wold’s Decomposition. (H, Ch. 4)
4. Maximum Likelihood. (H, Ch. 5)
5. Spectral Analysis. (H, Ch. 6)
7. Nonstationary Time Series. Univariate Processes with Unit Roots. (H, Ch. 15, 16, 17)
8. Unit Roots in Multivariate Time Series. Cointegration. (H, Ch. 18, 19, 20)