ECON 2260: Advanced Econometrics I
Time Series

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Or by appointment
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The course consists of an introduction to the econometric analysis of time series.

Textbook:

*The Econometric Analysis of Time Series*
A. C. Harvey
MIT Press (Third printing, 1993)

Additional Readings:


“The Econometric Analysis of Economic Time Series”
by David F. Hendry and Jean F. Richard.

Additional handouts will be distributed in class.

Requirements:

Students taking the course for credit will be graded on a combination of:

(i) a set of homeworks (students are strongly encouraged to work on their own. Discussion of homework problems is allowed under the strict condition that it be formally acknowledged at the appropriated places(s) on individual copies).

(ii) a critical analysis of one applied paper of the student’s own choice. That choice has to be cleared with me as soon as possible since I want each student to work on a different paper. Students are allowed to discuss their paper among themselves (or with myself). They are required to produce an interim report to be discussed with me before the end of October. A final report has to be produced for the end of the term.

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(iii) A final exam

The final exam can be replaced by a piece of applied work on the condition that a short description of the proposed work be submitted to me within the first six weeks of class. This application can be combined with requirement (ii), e.g. in the form of additional investigations. It can also be combined with similar requirements of other courses, provided its econometric component is substantive enough.

Students can always take the final exam as a fall back option if they cannot complete their application in time to our mutual satisfaction.