EC 736 H. Cutler
Syllabus Fall 2017

Class Objective

The objective of this class is to understand the basic econometric techniques used in time series analysis. The class will cover univariate analysis, structural vector autoregressive models and cointegration. Each student will supply their own time series data.

Textbook: Enders, Walter, Applied Econometric Time Series, Wiley, Second, Third or Fourth Edition.

Office Hours: MWF 10:00 – 10:50am and by appointment
Office – C313 Clark Building
Phone 491-5704 (Office)
Email:Harvey.cutler@colostate.edu

Assignments – each part is worth 33% of the final grade.

1) Problem Set 1 – compute univariate analysis estimates and forecasts
2) Problem Set 2 – estimate structural VAR model and interpret results
3) Problem Set 3 – estimate cointegration system and interpret results

All students will come to my office and demonstrate their skills in completing each problem set. If it is necessary, the student will come back a second time to complete a problem set.