Applied Time Series Econometrics

Eco 672

Miami University
Spring 1998

Nick Noble
Office: 219-C Laws Hall
phone: (513) 529-6288
fax: (513) 529-6992
e-mail: noblenr@muohio.edu
Hours: MW 1:30 -2:30
T 9-11
F 9-10

Textbook:
Enders, Walter, *Applied Econometric Time Series*, John Wiley Press, 1995
Noble, Nicholas R. *EViews guide*, available at [http://www.sba.muohio.edu/noblenr/EViews]

Grading:
Semester Grades will be based equally on:

1. Midterm Exam
2. Take Home Final Exam
3. Homework

Lab:
Several times during the semester we will use the SBA computer Lab for presentations of results from homework projects. The presentation will count for part of your homework grade.

Course Outline:

1. **Time Series Data at Miami**
   EViews
   DRI Data
   IMF Data.

2. **Distributive Lag Models**
   Geometric Lag
   Partial Adjustment Models
   Almon Lags

   Reading:
   Kmenta, Ch 11-4
   Assignment:
   1. Model estimation
   2. Journal article report.

3. **Univariate Model**
   ARMA Models, Estimation and forecasting

   Reading:
   Enders, Ch 2.
   Box and Jenkins - Ch. 2, 3, 4, 5
   Assignment:
   1. Model estimation.
   2. Journal article report.

4. **Integrated Models**
   Implications
   Unit Root Tests
   DF, ADF, PP

   Reading:
   Enders, Ch 4
   Assignment.
   1. Model estimation
   2. Journal article Report

5. **Cointegration**
   Implications
   Tests

   Reading
   Enders, Ch 6
   Assignment
   1. Model estimation
   2. Journal Article Report.