EC 6413: Time Series Econometrics
Fall 2016

Professor: Serena Ng
Class time: Thursday, 10:10am-noon
Location: IAB 1102
Office Hours: Wed, 9:30-11:30

Description and Requirements: This course studies empirical methods used in macroeconomic analyses. Students should taken and passed 6411, 6412, 6215 and 6216 at Columbia. Non-Columbia students are welcome to sit and will be given a Pass/Fail if all problem sets are completed and pass the exams. There is no audit for this course. There will be two make up classes: Monday 9/19 and 10/3, 10-12 in IAB 1101.

Evaluation
- Problem sets: 50%
- Midterm (Oct 27, Topics 1-8): 25%
- Final (take home, due Dec 12): 25%

You are encouraged to work in groups of two or three. Computer exercises (in R, MATLAB, or Python) can be submitted in groups, but analytical questions must be submitted individually.

Useful References:


You can catch me outside of office hours (8am-4pm most days), but you will unlikely get a response if you contact me by email, especially on weekends!
Topics

1. Basic concepts, ARMA models: D(2, 5), VHH(1,2), H (3), Hayashi 6).
2. State space models: D (Ch. 5), Harvey (2006), Shephard (2008)
3. Spectral analysis and HAC estimation: D(4), H(6), Hayashi(6.6).
5. ADL regressions and diagnostics: H(21.1), SW(14, 15).
7. VAR: MHH( 13, 14), H(5, 11.2-11.3).
   - BVAR: Hamilton Ch 12, Koop and Korobilis (2010).
8. Unit roots, Cointegration, BN decomposition: SW(14-16), Hamilton (17-19).
References


