EC 6413: Time Series Econometrics
Fall 2015

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 who have not taken and passed 6411, 6412, 6215 and 6216 at Columbia cannot take the course for credit. Non-Columbia are welcome to sit in but no audit/credit will be given.

Evaluation

- Problem sets: 50%
- Midterm (Oct 22): 20%
- Final (exam period): 30%

You are encouraged to work in groups of two or three. Computer exercises (in R or MATLAB) 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!
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)


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


