

ECON 178 -- SYLLABUS (SPRING 2004)

Foster, UCSD, April 6, 2004

Teaching Staff and Consultation Hours

- Carroll B. Foster, Ph.D. (instructor)
Office hours: MWF, 1¹⁰- 2 pm, ECON 110C
 - Nagore Iriberrri (TA) M, 10-11 am, SEQ 239
 - José Rangel (TA) W, 11-12 n, ECON 121
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Course Information

- Lecture (513081) – MWF, 12-1 pm, YORK 2622
- Description – ECONOMIC & BUSINESS FORECASTING: covers simple forecasting techniques used in business and government, and more advanced time-series forecasting theory and Box-Jenkins methods.
- Prerequisite: Econ 1A-B; Econ 120A-B-C
- Course webpage: www.econ.ucsd.edu

Books and Materials

- Hanke & Wichern, *Business Forecasting* (8th ed.) [Bookstore]
- Foster, Ec 178 Course Packet [Soft Reserves]

Calendar

- Change grade option or drop w/o “W” thru Friday, 23 APR
- Drop w/o “F” thru Friday, 28 MAY
- Holidays: Monday, 31 MAY (Memorial Day)
- Midterm: Friday, 7 MAY, in class
- Final: Monday, 7 JUN, 11³⁰-2³⁰ pm, in YORK 2622 or _____

Examinations and Grading

Midterm = 50 points; cumulative/comprehensive final = 150 points; homework = 50 points (after adjustment). Exams open book/notes. Regrade period = 1 week after papers returned. Late homework penalty = ½ score. No rescheduled/make-up exams. Cheating = F plus penalty imposed by dean.¹

Grade Scale

Gr	Points
A±	90-99%
B±	78-89%
C±	63-77%
D	50-62%

OUTLINE/READING LIST

TOPIC 1 – BASIC CONCEPTS	Ch. 1-3, 11
TOPIC 2 – SMOOTHING & TRENDS	Ch. 4, 6
TOPIC 3 – SEASONAL MODELS	Ch 5
TOPIC 4 – FORECAST ACCURACY & MODEL SELECTION	Ch. 7-8, 10
TOPIC 5 – ARIMA I (STATIONARITY)	Ch. 9
TOPIC 6 – ARIMA II (IDENTIFICATION)	
TOPIC 7 – ARIMA III (ESTIMATION, DIAGNOSTICS & FORECASTING)	

¹ I give multiple versions of tests. If you have the right answers for some other version, you are busted.