

ECON 178 -- SYLLABUS (SPRING 2005)

Foster, UCSD, April 25, 2005

Teaching Staff and Consultation Hours

- | | | |
|--|-----------|--|
| • Carroll B. Foster, Ph.D. (instructor)
Office hours: MWF, 9-9 ⁴⁵ am | ECON 110C | Telephone: (858) 534-7133
<cfoster@econ.ucsd.edu> |
| • Scott Borger T, 12-1 pm | ECON 126 | <sborger@ucsd.edu> |
| • Chao Cong Th, 8 ³⁰ -9 ³⁰ am | SEQ 237 | <ccong@ucsd.edu> |
| • G. Monokroussos Th, 9 ³⁰ -10 ³⁰ am | ECON 117 | <gmonokro@econ.ucsd.edu> |

Course Information

- Lecture (528645) – MWF, 12-12⁵⁰ pm, CENTER 119
- Description – forecasting techniques used in business and government, including simple Box-Jenkins time-series methods. Homework uses EViews program.
- Prerequisite: Econ 1A-B; Econ 120A-B-C
- Course webpage: www.econ.ucsd.edu (click link “Courses/webpages & office hours”)

Books and Materials

- Bowerman, O’Connell, Koehler, *Forecasting, T. Series & Regression* (4th ed.) [B’s store]
- Foster, Ec 178 Course Notes [Course webpage]
- Computer accounts [provided in class]

Calendar

- Change grade option or drop w/o “W” thru Friday, 22 APR
- Drop w/o “F” thru Friday, 27 MAY
- Holidays: Monday, 30 MAY (Memorial Day)
- Midterm: Wednesday, 4 MAY, in class
- Final: Friday, 10 JUN, 11³⁰-2³⁰ pm, CENTER 119 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 late homework accepted after answers posted at webpage. **No rescheduled or make-up exams.** Cheating = F plus penalty imposed by dean.¹

Grade Scale

Gr	Points
A±	90-99%
B±	81-89%
C±	61-80%
D/F	00-60%

COURSE OUTLINE/READING LIST

TOPIC 1 – BASIC CONCEPTS	Ch. 1, 2
TOPIC 2 – SMOOTHING & TRENDS	Ch. 3, 6; §8.1, 8.3
TOPIC 3 – SEASONAL MODELS	Ch. 4, 7; §8.4, 8.5
TOPIC 4 – FORECAST ACCURACY & MODEL SELECTION	Ch. 5; §8.2
TOPIC 5 – ARIMA I (Stationarity)	§9.1
TOPIC 6 – ARIMA II (Identification)	Ch. 9
TOPIC 7 – ARIMA III (Estimation/Diagnostics/Forecasting)	Ch. 10

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