

**ECON 178 -- SYLLABUS (Spring 2016)**  
**Foster, UCSD, April 11, 2016**

Teaching Staff and Consultation Hours			
Name/Position	Times	Room	Contact Info
Carroll B. Foster (PhD/Lecturer)	MW 10-11 am	ECON 110C	cfoster@ mail.ucsd.edu
Asad Dossani	Th, 10-11 am	ECON 115	adossani@ ucsd.edu
Runjing Spring Lu	M, 3 <sup>40</sup> -4 <sup>40</sup> pm	SEQ 227	rul053@ ucsd.edu
Yifei Lyu	Th, 3-4 pm	ECON 123	ylv@ ucsd.edu
Irina Zhecheva ¼	T, 10-11 am	SEQ 226	izhechev@ ucsd.edu

Course Information

- Course Title: ECONOMIC & BUSINESS FORECASTING
- Lecture: A00 (865343) -- MWF, 9-10 am -- PETERSON 110
- Description: Intro to forecasting (including simultaneous-equation and Box-Jenkins methods) used for sales/marketing forecasts and macroeconomic policy simulation. Covers methods of forecast evaluation. Computer homework exercises use STATA program.
- Prerequisite: Ec 120C (may be taken concurrently)

Books, Webpage, and Materials

- No book is required.
  - Some students use Diebold, *Elements of Forecasting* (4<sup>th</sup> ed.), Thomson South-Western.
  - The Stock & Watson Ec 120C text has sections on forecasting in several places.
  - Advanced forecasting is in W. Enders, *Applied Econometric Time Series*, Wiley (1995).
- Notes, problems, and stat tables at course website: **TritonEd.ucsd.edu**

Calendar

- Holidays: Monday, 30 MAY (Memorial Day)
- Midterm: Friday, 29 APR, in class
- Final: Wednesday, 8 JUN, 8-11 am, in \_\_\_\_

Course Outline Reading List		Diebold	Stock & Watson
<b>Top 1</b>	BASIC CONCEPTS	Ch. 1-4	§14.1
<b>Top 2</b>	SMOOTHING & TRENDS	Ch. 5	
<b>Top 3</b>	SEASONAL MODELS	Ch. 6	§7.1 - 7.2
<b>Top 4</b>	FORECAST ACCURACY	Ch. 12	§6.4
<b>Top 5-7</b>	ARIMA I - III	Ch. 7-10, 13	Ch. 14
<b>Top 8</b>	TSAR/SIM/VAR		§16.1

Examinations and Grading

- Midterm = 40 points; final = 75; three homework assignments = 10 points total (adjusted).
- Exams are open notes, closed book; calculator required (no laptops or phones).
- If you arrive late to an exam, I will allow you to take the exam in the time that remains *as long as no one has turned in an exam and left the room*. Once a classmate has turned in an exam, you will not be allowed to begin the exam and will get a zero.
- No bathroom breaks during midterms. One person at a time during finals; you will be escorted by a TA, with whom you will leave your exam paper.
- No rescheduled or make-up exams, and no incompletes. You MUST take final with the rest of the class on schedule during finals week. Plan your schedule accordingly.
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About Cheating

1. There is a LOT of it! Honest students are put at a disadvantage by cheaters, and I hate that.
2. I routinely give multiple versions of tests. Only the TAs know which version you have.
3. If I suspect a violation of academic integrity, I withhold your score and grade and send your paper to AIC for resolution. AIC will contact you and tell you what to do. Do not try to drop the course. If you are found not guilty, I will reenter your exam score. If you are found guilty, your college will impose penalties, and I give you an F in the course.