SYLLABUS
ECONOMETRICS 220E
Winter 2001
Clive W.J. Granger

Textbook: James Hamilton, *Time Series Analysis*, Princeton University Press, 1993. Formal Proofs from Hamilton. I will introduce and discuss topics and interpretation.

Topic List:

1. General Introduction. Univariate time series models; Hamilton, Chapter 1,2,3.

2. Forecasting in theory and practice; Hamilton, Chapter 4.

3. Vector time series. VAR, impulse response; Hamilton, Chapter 10.

4. Unit root tests, spurious regressions; Hamilton, Chapter 15, 16, 17.

5. Error correction models and cointegration; Hamilton chapters 11, 19, 20.

6. Causality and exogeneity.

7. Panel data modeling.

8. Aggregation.

Further Topics (not all of these may be covered)

9. Evaluation of models.

10. Nonlinear models, time-varying parameter models

11. Models for volatility; ARCH

Lectures: 10:00 am - 11:20 am, Monday and Wednesday, Room 300

Office Hours: Monday, Wednesday - 11:30 am - 12:00 pm, Tuesday - 9:00 am - 10:00 am, Room 315 Econ Bldg.

Exams: Midterm - Monday, 12 February 2001 (Optional, 25% of grade or weight can be put on Final)
Final - Open Book