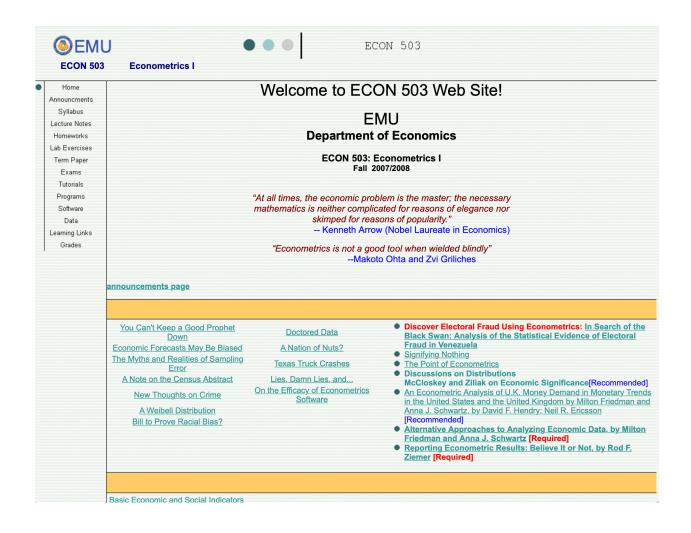
Mehmet Balcilar Web Pages of Previously Taught Courses





STAT 201 Web Site

01/02/08



Welcome to STAT 201 Web Site!

EMU Department of Economics

STAT 201: Statistics I Fall 2007/2008

Study Questions for Final

Question Set 1

Question Set 2

Question Set 3

Question Set 4

Instructions for Homework

Study Questions for Midterm

Question Set 1

Question Set 2

announcements page

You Can't Keep a Good Prophet Down Lies, Damn Lies, and... The Myths and Realities of Sampling Error Texas Truck Crashes

Doctored Data A Nation of Nuts?



Home

Syllabus Announcments

Lecture Notes

Homeworks Lab Exercises

Data

Term Paper Exams

Tutorials

Programs

Software

Learning Links Grades



ECON 604

ECON 604 Time Series Econometrics Mehmet Balcilar

Welcome to ECON 604 Web Site!

EMU Department of Economics

ECON 604: Time Series Econometric Fall 2007/2008

"At all times, the economic problem is the master; the necessary mathematics is neither complicated for reasons of elegance nor skimped for reasons of popularity." -- Kenneth Arrow (Nobel Laureate in Economics)

"Econometrics is not a good tool when wielded blindly" -- Makoto Ohta and Zvi Griliches

All material related to this course will be provided at this web site. Please check the site often. Latest announcements will be posted on the announcements page.

Additional Readings

Doctored Data

A Nation of Nuts?

Texas Truck Crashes

Lies, Damn Lies, and...

On the Efficacy of Econometrics

Software

You Can't Keep a Good Prophet Down Economic Forecasts May Be Biased The Myths and Realities of Sampling Error

A Note on the Census Abstract

New Thoughts on Crime A Weibell Distribution

Bill to Prove Racial Bias?

Papers referred in the class

A real world example showing simple time series techniques may help companies to reduce costs by Rami Sadek

Data on TRNC

Communities & Forums

Under construction!!! You may help me with this!!!

- Following are the communities/organizations I am interested

 How can you save the earth? Click here to learn more at OneEarth.net

 How can you help the children? Click here to learn more at Children
 - International
 - How can you help the the poor? Click <u>here</u> to learn more at <u>PovertyNet</u>



MEHMET BALCILAR

Welcome to my teaching page!

This page contains materials for students. Students should check this page frequently for updates. The old <u>Turkish Teaching Page</u> is still available <u>here</u>.

Course material for Fall, 2005-2006. 2005-2006 Güz Dönemi Dersleri

гт. Д

Readings, Lecture Notes & Slides

Time Series Analysis I (Master)

Long Memory Models: Reading 1

STAR Models: Reading 1

GARCH Models: Reading 1

Homeworks

Homework #1 (due back 8/3/06)

R, fracdiff, longmemo

Homework #2 (due back 22/3/06)
Data (get it from CBRT web page)
Rprogram (read top of the file for instructions)

Time Series Analysis I (Master)

Lecture Notes & Slides

Complete set of Lecture Notes from a previous course. Joh. C. Cochrane's Lecture Notes.

Support Tools

Here is local copy of Adobe's <u>Acrobat Reader 5</u> for reading lecture notes. I also have the <u>version for</u> <u>Linux</u> in case anyone needs it.

Lecture Notes & Slides

<u>Complete set of Lecture Notes from a previous course.</u>
<u>Joh. C. Cochrane's Lecture Notes.</u>

Lecture Notes & Slides 1: Examples of Time Series, Further Examples & Notes, Basic Concepts, Basic Concepts of Forecasting (Read also past Notes), Lecture Notes 1 (Read also these Additional Notes Part 1 & Part

Lecture Notes & Slides 2: Lecture Notes 2, Additional Notes: Part 1,

Part 2, Part 3
Lecture Notes & Slides 3: Lecture Notes 3, Additional Notes: Part 1, Part 2, Part 3

Lecture Notes & Slides 4: Part 1, Part 2

Lecture Notes & Slides 5: Part 1, Part 2, Part 3, Part 4, Part 5 (Additional Notes: Part 1, Part 2, Part 3)

Lecture Notes & Slides 6: Part 1, Part 2

Programs

Some examples in R.

Examples of Trend Fitting and Smoothing
Trend estimation in Eviews: Example 1, Example 2, Example 3, Example 3

4, Example 5
Smoothing in R: All examples in one file (remember to change the working directory before running the program)

 $\underline{\textbf{R}\ program}$ to create moving average weights for local trend smoothing.

R program to create symmetric and nonsymmetric Henderson weights.

Simulate white noise and AR(1) in EViews.

X12a for Windows XP.

Readings

- The numerical reliability of econometric software (McCullouhg, 1999)
- Interpreting time series data (ABS, 2002)
 Standards and practices for forecasting (Armstrong, 2001)
 Economic forecasting (Hendry & Clements, 2001)
 The standard error of regression (McClosky, 2003)

