Mehmet Balcilar
Web Pages of Previously Taught Courses

EMU

ECON 503   **Econometrics I**

Welcome to ECON 503 Web Site!

EMU
Department of Economics

ECON 503: Econometrics I
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

announcements page

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?

Doctored Data
A Nation of Nuts?
Texas Truck Crashes
Lies, Damn Lies, and...
On the Efficacy of Econometrics Software

● **Discover Electoral Fraud Using Econometrics: In Search of the Black Swan: Analysis of the Statistical Evidence of Electoral Fraud in Venezuela**
● Signifying Nothing
● The Point of Econometrics
● **Discussions on Distributions**
McCloskey and Ziliak on Economic Significance[Recommended]
● An Econometric Analysis of U.K. Money Demand in Monetary Trends in the United States and the United Kingdom by Milton Friedman and Anna J. Schwartz, by David F. Hendry; Neil R. Ericsson [Recommended]
● **Alternative Approaches to Analyzing Economic Data, by Milton Friedman and Anna J. Schwartz [Required]**
● **Reporting Econometric Results: Believe It or Not, by Rod F. Ziemer [Required]**

Basic Economic and Social Indicators

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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

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Welcome to ECON 604 Web Site!

EMU
Department of Economics

ECON 604: Time Series Econometric
Fall 2007/2008

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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	Papers referred in the class
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? Doctored Data A Nation of Nuts? Texas Truck Crashes Lies, Damn Lies, and... On the Efficacy of Econometrics Software	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 here to learn more at PovertyNet

Welcome to my teaching page!

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

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

Time Series Analysis I (Master)

Readings, Lecture Notes & Slides

Long Memory Models: Reading 1

STAR Models: Reading 1

GARCH Models: Reading 1

Homeworks

Homework #1 (due back 8/3/06)
  Data
  R, fracdiff, longmemo

Homework #2 (due back 22/3/06)
  Data (get it from CBRT web page)
  R program (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 Acrobat Reader 5 for reading lecture notes. I also have the version for Linux in case anyone needs it.

Lecture Notes & Slides

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

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 2)
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 4, Example 5
Smoothing in R: All examples in one file (remember to change the working directory before running the program)

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

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

Welcome to ECON 202 Web Site!

EMU
Department of Economics

ECON 202: Intermediate Macroeconomics
Spring 2007/2008

Sample Quiz Questions

Practice Questions for Midterm, Set 1

Practice Questions for Midterm, Set 2

Practice Questions for Final, Set 1

Practice Questions for Final, Set 2

Practice Questions for Final, Set 3

Sample Essay:

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