School of Economics AY 2016/17 Singapore Management University

ECON623 ECONOMETRICS II

PhD (Econ)

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Teaching Assistant:

Prerequisites Econ 611 Econometrics I

Course Description This is a course in graduate level time series econometrics, introducing to students to a range of material in stationary and non-stationary time series, including ARMA models, unit root theory, state-space models, and multivariate time-series models.

Assessment Method Assignments 40%, Class Participation 10%, Final Exam 50%

Main Text Hamilton, J.D. (1994), Time Series Analysis, Princeton University Press

Topics

1. Asymptotic Distribution Theory
2. Stationary ARMA Processes
3. Non-stationary Models
4. State-space Models and Kalman Filter
5. Regression with Time Series Data
6. Stationary Vector Processes
7. VARs
8. VECM (2 weeks)