

# Econometrics II (ECON 522)

Garland Durham

Spring 2020

## General Information

Instructor Garland Durham  
Office 03-417  
Email [gbdurham@calpoly.edu](mailto:gbdurham@calpoly.edu)  
Web <http://calpoly.edu/gbdurham>

Slides, assignments, announcements and resources will be posted at the course website, <http://quantosanalytics.com/calpoly/econ522>. I will send an email announcing any updates to this site.

## Textbook

Time series analysis and its applications: with R examples (3rd edition, Blue Printing), 2015, R.H. Shumway and D.S. Stoffer.

## Additional resources

- Econometric Analysis, W.H. Green.
- Time Series Analysis, J.D. Hamilton
- Time Series Analysis, George E.P. Box
- Time Series Analysis by State Space Methods, Durbin and Koopman

- Analysis of Financial Time Series, Tsay

## Course content

- Chapter 1: Characteristics of time series
- Chapter 2: Time series regression and exploratory data analysis
- Chapter 3: ARIMA models
- Chapter 4: Spectral analysis and filtering
- Chapter 5: Additional time domain topics
- Time permitting, an introduction to Bayesian Econometrics

## Grading

There will be one midterm and one final exam. In addition, there will be a number of homework assignments and projects.

Final grades will be computed using the following weights:

- Midterm: 30%
- Final exam: 40%
- Homework, projects, etc: 30%

## Special Needs

Please contact me as soon as possible if you have a disability or condition that may require some modification of seating, testing, or any other class requirement, so that appropriate arrangements can be made. If you have any emergency medical information about which I should know, or if you need special arrangements in the event the classroom must be evacuated, please let me know.

## **Responsible Behavior**

Students and faculty each have responsibility for maintaining an appropriate learning environment. Students who fail to adhere to such behavioral standards may be subject to discipline. Faculty have the professional responsibility to treat all students with understanding, dignity and respect, to guide classroom discussion and to set reasonable limits on the manner in which they and their students express opinions.

Professional courtesy and are especially important with respect to individuals and topics dealing with differences of race, culture, religion, politics, sexual orientation, gender variance, and nationalities. Class rosters are provided to the instructor with the student's legal name. I will gladly honor your request to address you by an alternate name or gender pronoun. Please advise me of this preference early in the semester so that I may make appropriate changes to my records.

## **Academic Honesty**

By accepting admission to Cal Poly, you made a commitment to understand, support, and abide by the university's honor code and the student computing policy without compromise or exception. Any and all violations of this code will immediately be sent to the judicial board. Any plagiarism or cheating will result in an automatic failure (F) for the course.