

## ECON 178 -- SYLLABUS (FALL 2016)

Foster, UCSD, October 20, 2016

Teaching Staff and Consultation Hours			
Name/Position	Times	Room	Contact Info
Carroll B. Foster (PhD/Lecturer)	MWF 10 <sup>50</sup> am until ?	Outside classroom	cfoster @ ucsd.edu
Wonki Seo	W, 11-12 n	ECON 120	w3seo @ ucsd.edu
Yifei Lyu	T, 2 <sup>30</sup> -3 <sup>30</sup> pm	ECON 123	ylv @ ucsd.edu
Irina Zhecheva ¼	Th, 10-11 am	SEQ 226	izhechev @ ucsd.edu

### Course Information

- Course Title: ECONOMIC & BUSINESS FORECASTING [878893] [n=193]
- Lecture: A00 MWF, 10-11 am PEPPER CANYON 109
- Description: Intro to forecasting (including simultaneous-equation and Box-Jenkins methods) used for sales/marketing forecasts and macroeconomic policy simulation. Covers methods of forecast evaluation. Computer homework exercises use STATA program.
- Prerequisite: Ec 120C (may be taken concurrently)

### Books, Webpage, and Materials

- No book is required.
  - Some students use Diebold, *Elements of Forecasting* (4<sup>th</sup> ed.), Thomson South-Western.
  - The Stock & Watson Ec 120C text has sections on forecasting in several places.
  - Advanced forecasting is in W. Enders, *Applied Econometric Time Series*, Wiley (1995).
- Lecture notes, problems, and stat tables are at the course website: TRITONED.UCSD.EDU

Course Outline Reading List		Diebold	Stock & Watson
Top 1	BASIC CONCEPTS	Ch. 1-4	§14.1
Top 2	SMOOTHING & TRENDS	Ch. 5	
Top 3	SEASONAL MODELS	Ch. 6	§7.1 - 7.2
Top 4	FORECAST ACCURACY	Ch. 12	§6.4
Top 5-7	ARIMA I - III	Ch. 7-10, 13	Ch. 14
Top 8	TSAR/SIM/VAR		§16.1

### Calendar

- Holidays: Friday, 11 NOV (Veterans Day); Thursday-Friday, 24-25 NOV (Thanksgiving)
- Homework due dates: 14 OCT; 26 OCT; 21 NOV
- Midterm: Friday, 28 OCT, in class
- Final: Friday, 9 DEC, 8-11 am, in \_\_\_\_\_

### Examinations and Grading

- Exams are open notes/closed book; calculator required; you may NOT consult old exams or Econ Tutor stuff. Bring stat tables from TRITONED. You must sit in your assigned seat.
- Homework = 10 points (adjusted); midterm = 40 points; cumulative final = 75.
- If you arrive late to an exam, I will allow you to take the exam in the time that remains *as long as no one has turned in an exam and left the room*. Once a paper has been turned in, it's too late.
- No late homeworks. No rescheduled or make-up exams. You MUST take the final with the rest of the class on schedule during finals week. Make your travel plans accordingly.

About Cheating

1. There is a LOT of it at UCSD. Honest students are put at a disadvantage by cheating students, and I hate that. Hence, my exam and scoring rules and restrictions.
2. I give multiple versions of tests. If I suspect that your answer on an exam has been copied from another student's paper, I give you the negative of the question's value. In severe cases of violations of academic integrity, I withhold your score and send your paper to AIC for resolution. AIC will contact you and tell you your options.
3. If AIC finds you guilty, your college will impose penalties, and I give you an F in the course.

**My assigned seat for exams in Pepper Canyon 109 is \_\_\_\_\_**