Econ 302
Econometrics II

Spring 2020

Course Overview

- This is an advanced econometrics course, more precisely a time series econometrics course for advanced undergraduate students.
  - This course is the second in the econometrics sequence.

- My goal is to make sure that everyone become familiar with time series models that are widely used in economics.
  - Time series models are widely used in macroeconomics and finance.

Course Overview

- This is NOT a mandatory course, and I believe that everyone here is highly interested in the subjects of the course.

- I will do my best to fulfill students' high desire to learn.

Course Overview

- This course is NOT an easy course in any sense, but I am willing to fully reward hard working students with good grades that they deserve.

- <u>Students must have completed Econometrics I with a successful grade.</u>

Course Overview

- PSE 101, Tue & Thu 9:05~10:15.

- Each lecture is given for 70 minutes.
  - We begin at 9:05 am sharp!

- Main textbook:
  - Introduction to modern time series analysis, by Kirchgässner, Wolters, and Hassler, 2nd edition, Springer.
  - An E-book is available in the pdf format for free at library.korea.ac.kr

About me

- Office: PSE 426

- Office Hours: Wed 10:30-11:50am or by appointments

- The best way to reach me is to email at dukpakim@korea.ac.kr

About Teaching Assistants

- No official TA!
- Should contact me directly for all academic and administrative issues.

References

- The lecture notes for ECO 512 will be useful.

- Need more resources?
  - Time Series Analysis, Hamilton, Princeton
  - New Introduction to Multiple Time Series Analysis, Lutkepohl, Springer

- Computer Exercises: Matlab, free for KU students

Grading Policy

- Grades will be determined based on homework problem sets (40pts) and final exam (60pts).
  - Attendance will NOT be taken.

- A student who obtains 20 points or less in total will be given an F grade.

- The median student is expected to receive around B+.

Grading Policy

- Not taking the final exam will lead to an F grade.
  - No student will ever be excused from the final exam.
  - Students with a legitimate reason may take a makeup exam upon obtaining the instructor's approval.
  - The makeup is an oral exam.
  - No early exam will be available.
  - No request of a makeup exam owing to travel plans will ever be accepted (International students).

- **No request to lower a grade will be accepted.**

Matlab Help

- If necessary, I will hold special office hours for Matlab.
  - Announcements will be made on the course webpage.

- Matlab is one of the most used computational softwares.
  - Easy-to-follow tutorials can be found online.

Blackboard

- The course webpage is on Blackboard.
- Make sure that you have access to it.
- Important announcements, data, codes and grades will be posted there.

One last word

- Don't be shy to ask questions!