

Econ 7393  
Time Series Analysis 1  
Spring 2010

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Course Website: [http://www.uh.edu/~cmurray/courses/econ\\_7393](http://www.uh.edu/~cmurray/courses/econ_7393)

**Time and Location:** Tuesday and Thursday, 10:00 - 11:20, McElhinney 212.

**Office Hours:** Tuesday and Thursday, 3:00 – 4:00, and by appointment.

**Textbook:**

*Time Series Analysis*, James D. Hamilton, Princeton University Press, 1994.

**Supplemental Text:**

*Spectral Analysis and Time Series*, M. B. Priestley, Academic Press, 1981.

**Course Description:** This is the first course in a two semester sequence. Topics covered will include the representation of stationary and nonstationary processes, asymptotic distribution theory, unit root tests, spectral analysis, band-pass filtering, time series models of structural change, as well as other topics if time permits. We will also spend time covering recent and classic journal articles that both develop the theory of time series analysis and stress its application to interesting macroeconomic phenomena.

**Software:** We will be using Eviews and Gauss. Eviews is a windows based “point and click” time series program that is extremely useful, and quite easy to use. Gauss is a programming language which is slightly more difficult to use, but extremely powerful.

**Grading:** Your final grade will be a weighted average of the homework assignments, a midterm exam, and a final exam. The homeworks and the midterm are each worth 25% of your grade, and the final exam is worth 50%.