The Order of Presentation for the next several lectures in Eco 5375

As of Sept. 15, 2011

1. Buys Ballot Plots.pdf  (Already covered in class)
2. BJ_notation.pdf (Began discussion.  Will continue next time.)

Next on the Agenda: (B-J models stand for Box-Jenkins models)

3. Stats.pdf (explains the ACF and PACF used to identify B-J Models)
4. ACF_PACF_Table.pdf (discusses different ACFs and PACFs for different B-J Models)
5. Go to the "R programs and data" directory on the class website and run some of the R programs there to expand our knowledge of B-J models)
6. Exercise 4 (Work with Lead Production data and build a B-J model for it and use it to forecast the Lead Production series).  Exercise 4 is due on Monday, Sept. 26.
7. Exercise 5 (Build a P-Q Box for the modeling of the Lead Production data).  Exercise 5 is due on Wednesday, Sept. 28.
8. Forecast profiles.pdf (Describes the forecast formulas for the various B-J models)
9. Forecasting experiments.pdf (Describes the nature of forecasting experiments and why we do them)
10. ADF_Notes.pdf (Describes the details of the Augmented Dickey-Fuller Unit Root test).  Run the SAS program "Learn Unit Root.sas" to see the various cases of Unit Root tests.
11. A Unit Root time series: The Dow Jones Index.  Run the SAS program Dow_trans.sas and explain what it is doing.
12. A brief introduction to EVIEWS and Unit Root tests using that program.
13. Exercise 6 (Do unit root testing of Lead Production and Dow Jones Index using EVIEWS program).  Exercise 6 is due Monday, Oct. 3.
14. Try to read ahead of my lectures.  That should help you in understanding the details of my lectures and anticipate where I am going next.