Course Syllabus

Instructor:
Helle Bunzel
373 Heady Hall
294-6163
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Office Hours: T,R 11:00-12:00, F 10-11 and by appointment

Textbooks:
There is not a required textbook for the class. However, readings will be assigned from the following textbooks, which have been placed on reserve at Parks Library. Additional readings from others sources, especially journal articles, will be assigned, too.


Class Homepage:  http://www.econ.iastate.edu/classes/econ674/Bunzel/

Course Description:
This course is designed to introduce students with prior exposure to graduate-level econometrics to the specialized econometric methods that are routinely used in empirical macroeconomic research. Since these techniques are primarily used to analyze time series data, this course can also be viewed as a time series course, with applications drawn from macroeconomics. The presentation of the material will blend technique, theory, and application.

Requirements and Grade Determination:
The course grade will be determined by problem sets that will be assigned throughout the semester (25%) and group presentation (groups of 2) at the end of the semester (25%) as well as two equally weighted exams. Students may work in groups to solve the problem sets, though each student should write up his/her answers individually. The paper must be an individual effort.

Econometric Software:
Students will be required to use MATLAB or GAUSS for problems sets.

Students with Disabilities:
If you have a disability and require accommodations, please contact the instructor early in the semester so that your learning needs may be appropriately met. You will need to provide documentation of your disability to the Disability Resources (DR) office, main floor of the Students Services Building, Room 1076, 515-294-6624.

A detailed course outline, including assigned and recommended readings will be developed as the course proceeds.