Econ 439b. Applied Econometrics: Macroeconomic and Finance Forecasting

Day / time: M/W 1:00 - 2:15 pm  
Course Type: Undergraduate  
Course term: Spring  
Instructor(s): Ray Fair

This course has an applied econometrics focus. The focus is on forecasting macroeconomic and financial variables. The requirements are three empirical papers. The first, worth 20 percent of the grade, is an extension of an existing article, where some of the results are duplicated and then extended. An example is provided if a student wants to use it. The second, worth 30 percent of the grade, is more of the same but with no example provided. The third, worth 50 percent of the grade, is a more original paper within the range of topics covered in the course, where data are collected and analyzed using whatever econometric techniques are relevant. This paper can possibly be the beginning of a senior essay.

Prerequisites: At least one semester of econometrics, preferably two and intermediate macroeconomics.

Semester offered: Spring  
Undergrad Course Category: Finance  
Macroeconomics  
Course Description: Course Description

Source URL: https://economics.yale.edu/courses/econ-439b-applied-econometrics-macroeconomic-and-finance-forecasting