

Economic Forecasting

Last Updated: Thu, 12/18/2025

Course prefix: ECON

Course number: 4160

Section: DW1

CRN

31404

Instructor first name: Thomas

Instructor last name: Woodbury

Semester: Spring

Academic year: 2026

Course description:

Surveys modern time series econometrics with topics such as univariate models, vector autoregressions, linear and nonlinear filtering, frequency domain methods, unit roots, structural breaks, empirical process theory asymptotics, and forecasting. The course highlights applications in macroeconomics and finance.

Academic honesty/integrity statement:

Students are expected to maintain the highest standards of academic integrity. All work submitted must be original and properly cited. Plagiarism, cheating, or any form of academic dishonesty will result in immediate consequences as outlined in the university's academic integrity policy.

Core IMPACTS statement(s) (if applicable):

This is a Core IMPACTS course that is part of the Social Sciences area.

Core IMPACTS refers to the core curriculum, which provides students with essential knowledge in foundational academic areas. This course will help students master course content, and support students' broad academic and career goals.

This course should direct students toward a broad Orienting Question:

- How do I understand human experiences and connections?

Completion of this course should enable students to meet the following Learning Outcome:

- Students will effectively analyze the complexity of human behavior, and how historical, economic, political, social, or geographic relationships develop, persist, or change.

Course content, activities and exercises in this course should help students develop the following Career-Ready Competencies:

- Intercultural Competence
- Perspective-Taking
- Persuasion