

Lecture Schedule for Fin642, Fall 2005

WEEK	DATE	TOPIC	REMARK
1	9/26/2005	Basic concepts of forecasting	
2	10/3/2005	Smoothing models	
3	10/10/2005	Columbus Day – No Class	
4	10/17/2005	Single regression model & EView program	
5	10/24/2005	Multiple regression model	
6	10/31/2005	Introduction to Box Jenkins model	
7	11/7/2005	Box-Jenkins model building	
8	11/14/2005	Forecasting with Box-Jenkins model	
9	11/21/2005	Review and using Eview to forecasting	
10	11/28/2005	Exam	
11	12/05/2005	Advanced time series models	
12	12//12/2005	Project due	