

Economics 8838-001

Spring 2016

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Location: Economics 5

Meeting Times: TTH 2:00-3:15

Office Hours: TTH 12:30-2:00

Course Description:

Tentative Course Outline:

1. Theory of Stochastic Processes
 - a. Stochastic Processes and Dependence
 - i) Basic concepts and convergence
 - ii) Independence and stationary
 - iii) Ergodicity and mixing
 - iv) Strong and uniform mixing
 - b. Mixing
 - i) Mixing sequences and mixing inequalities
 - ii) Sufficient conditions for strong and uniform mixing
 - c. Martingales
 - i)

- b. Asymptotics for Dynamic Models
 - i) Limit results for M.D. processes and applications to ARMA processes
 - ii) Limit results for mixing and NED and applications to ARMA processes
- 5. Spatial Dependence
 - a. Spatial Autoregressive (SAR) Models
 - b. Spatial Mixing and NED

University Policies:

University policies regarding classroom behavior are available at <http://www.colorado.edu/policies/classbehavior.html> and at http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student_code

Information regarding the University Honor Code is available at <http://www.colorado.edu/policies/honor.html> and at <http://www.colorado.edu/academics/honorcode>. The Honor Code Council can be contacted by email at honor@colorado.edu or by telephone at 303-725-2273.

University policies regarding disabilities are available at <http://www.colorado.edu/disabilityservices>. Disability Services can be contacted by telephone at 303-492-8671, or in person at Willard 322.

University policies regarding religious practice are available at http://www.colorado.edu/policies/fac_relig.html.

University policies regarding Sexual Harassment and Amorous Relationships are available at <http://www.colorado.edu/odh/>. The Office of Discrimination and Harassment can be reached by telephone at 303-492-2127. The Office of Judicial Affairs can be reached at 303-492-5550.