## Reading List

### L–1 Overview of Macroeconomic Forecasting


### W–1 Workshop: Introduction to Forecasting Using EViews


### L–2 Properties of Time Series Data I: Stationarity, Box Jenkins ARIMA Models


### L–3 Properties of Time Series Data II: Non-stationarity and Unit Roots


*Supplementary:*


<table>
<thead>
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<th>Session</th>
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| **L–4** | Cointegration I – Single Equation Estimation, Error Correction Models, and Forecasting  
*Supplementary:*  
| **L–5** | Evaluating Regression Models  
*Supplementary:*  
| L–6 | **Forecast Uncertainty and Forecast Evaluation**  
Supplementary:  
| L–7 | **Vector Autoregression (VAR), Structural VAR Models, Impulse Response Functions (IRFs)**  
Supplementary:  
| L–8 | **Cointegration II: Johansen Methodology**  
Supplementary:  


L–9 **Vector Error Correction Models: Formulation, Hypothesis Testing, and Forecasting**


L–10 **State Space Representation of Dynamic Models; and Forecasting and Smoothing Using the Kalman Filter**


*Supplementary*:


L–12 **Combining Forecasts from Different Sources**


*Supplementary*:

| L–13 | **Modeling and Forecasting Volatility: The ARCH Model and its Descendants**  
       [http://econ.duke.edu/~boller/Published_Papers/joe_86.pdf](http://econ.duke.edu/~boller/Published_Papers/joe_86.pdf) |
| L–14 | **Modeling Strategies and Policy Analysis: Inflation in Australia**  
| L–15 | **Practical Considerations for Implementing Macro Forecasting Procedures**  
       No reading assigned. |