Time Series Forecasting: How Much Prologue is the Past?

Phil A. Rothman
Department of Economics
East Carolina University

Research

Teaching

Economics 3343: Course Project

Dr. Philip Rothman
Office: Brexster A-424
Phone: 328-6151
Email: rothmanp@ecu.edu

Due date/time: Thursday, May 9, 8am. A hard copy of the paper needs to be submitted upon your arrival for the Final Exam.

Topical Focus

Your project will be based upon analysis of a set of estimated regression models motivated by what is known as the Capital Asset Pricing Model (CAPM). I have provided a Brief Introduction to the CAPM and Factor Models, with an emphasis on some key econometric issues; you are STRONGLY ENCOURAGED to read through and digest that material ASAP. The remainder of the document assumes you are sufficiently familiar/comfortable with that material.

Survey of Professional Forecasters

The Survey of Professional Forecasters is the oldest quarterly survey of macroeconomic forecasts in the United States. The survey began in 1968 and was conducted by the American Statistical Association and the National Bureau of Economic Research. The Federal Reserve Bank of Philadelphia took over the survey in 1996.

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