

Week	Dates	Topics	References
1	1/15, 1/17	Linear difference equations	Hamilton, Chapters 1, 2,3
2	1/22, 1/24	AR, MA, ARMA, models	Hamilton, Chapter 4
3	1/29, 1/31	ARIMA models	Hamilton, Chapter 4
4	2/5, 2/7	Triangular decomposition Of positive definite matrices	Hamilton, Chapter 5
5	2/12, 2/14	Iterated linear projections	Hamilton, Chapter 5
6	2/19, 2/21	Parameter estimations	Hamilton, Chapter 6
7	2/26, 2/28		
8	3/5, 3/7		
9	3/12, 3/14	Spring Holidays (no classes)	
10	3/19, 3/21		
11	3/26, 3/28		
12	4/2, 4/4		
13	4/9, 4/11		
14	4/16, 4/18		
15	4/23, 4/25		