Economics 8838-001   Spring 2016

Prof. Xiaodong Liu

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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 polices 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.