This on-line lecture gives two applied examples – one that forecasts losses in a residential mortgage loan setting, and one that estimates damages in an antitrust litigation setting. We purposefully stay away from ARIMA examples, as you have learned a lot of these in Macroeconometrics and Macroeconomic Forecasting. After students have watched the lecture, each one is required to contribute to a discussion. Postings should provide an example of how forecasting can be used in an applied setting. Students can give academic examples from papers, applied examples from other sources, or even an example based on something they have worked on in the past. Postings should be kept to 100-150 words. By following the lecture and fellow classmates’ posts, each student will take from this seminar a good set of examples.

The work involved is approximately equal to a single session of a regular course, but with more homework. This non-credit on-line mini-course is typically available for working on for one week between semesters.