ECON3206 Notes

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Schedule

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	Univariate Time Series Analysis: Estimation	Chapter 6.8	
3	Univariate Time Series Analysis: Forecasting with ARMA	Chapter 6.11-6.12, 9.9	Assignment 1
4	Non-stationary Time Series	Chapter 8.1-8.3	
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7	Risk and volatility Analysis: ARCH/-GARCH/E-GARCH/GJR	Chapter 9.2-9.10, 9.13	Assignment 2
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1 Introduction

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3 Univariate Time Series Analysis

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