Reading Schedule for the Course "Statistical Analysis of Econometric Time Series" (StatØ2), Fall 2021/2022, Block 1, Lecturer Thomas Mikosch

Reading in the Lecture Notes

This schedule is tentative and my change during the course.

- Week 36 Chapter 1, Sections 2.1–2.5
- Week 37 Sections 2.5-2.6, Chapter 3
- Week 38 Sections 4.1-4.3.
- Week 39 Sections 4.3-4.4, 5.1-5.2
- Week 40 Sections 5.3-5.6, Sections 6.1-6.2
- Week 41 Sections 6.3-6.4
- Week 43 Chapter 7