**ECOM90024 study plan**

Course structure

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| Topic | Weeks | Tutorial(s) | Checklist |
| Deterministic trend models |  |  | * Note on effective differences between each measure. * Comfortable producing estimates with small amount of observations. |
| Loss functions |  |  | * Commit to memory (if not in formula sheet). * List of pros/cons of each measure. |
| ARMA models |  |  | * Derive stochastic properties. * Forecasting with ARMA models. |
| ARMA related |  |  | * Covariance stationarity. * Invertibility. * Yule-walker equations. * General linear model/Wold’s representation theorem. |
| Maximum likelihood |  |  | * Summary of theory. * Generating estimate(?). |
| Unit root tests |  |  | * ADF theory. * Producing ADF stats. |
| (G)ARCH models |  |  | * Stochastic properties. * Forecasting with (G)ARCH models. |