Key topics:

Basic concept of time series data

- Main components of time series data (seasonal, cyclical, trend, stochastic)
- Random walk process, white noise process
- Stationarity – unit root tests (Dicky Fuller and ADF)

Univariate time series analysis

- AR and MA process
- ARIMA models

Introduction to Multivariate Time Series Analysis

- ARDL model (Engle-granger, ARDL bounds)
- Error correction model
- Cointegration
- VAR model, SVAR model (Cholesky decomposition)

Note: You can be asked any question related to the course (not included in the list).