# Financial Econometrics 1 - M2 FTD

## Empirical Applications

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# 1 Series Dynamics

# 2 Canonical VAR model application

# 3 Cointegration theory

# 4 Impulse Response Analysis

## 4.1 Canonical IRF

## 4.2 Structural IRF

# 5 Introduce non-linearities

## 5.1 Markov-switching model

## 5.2 STR model