Syllabus
Module 9.3: Econometrics II - Time Series Analysis

Fall Term 2022 — Dr. Simon A. Broda

Tentative Schedule

No.	Topic	Date	Time	Location
1	Introduction; Descriptive Modelling	31 Oct	1:50 p.m. – 5:20 p.m.	I.S1A_322
2	Returns; Autocorrelation; Stationarity	7 Nov	1:50 p.m. – 5:20 p.m.	I.S1A_322
3	ARMA Models	14 Nov	1:50 p.m. – 5:20 p.m.	I.S1A_322
4	Unit Roots; Regressions between Time Series	21 Nov	1:50 p.m. – 5:20 p.m.	I.S1A_322
5	Volatility Modelling	28 Nov	1:50 p.m. – 5:20 p.m.	I.S1A_322
6	Value at Risk	5 Dec	1:50 p.m. – 5:20 p.m.	I.S1A_322
7	Cointegration	12 Dec	1:50 p.m. – 5:20 p.m.	I.S1A_322
8	Panel Data	19 Dec	9:20 a.m. – 12:50 p.m.	I.S1A_322

Software

Practical exercises will be based on the EViews software package. Windows users can obtain it from the HSLU website. Linux and Mac users can use it through HSLU's virtual desktop infrastructure. Instructions will be communicated separately.

Assessment

There will be a 90 minute written exam during the exam period. Further information will be communicated at a later date.