Syllabus
Module 9.3: Econometrics II - Time Series Analysis

Fall Term 2023 | Dr. Simon A. Broda

Schedule

No.	Topic	Date	Time	Location
1	Introduction; Descriptive Modeling	23 Oct	1:50 p.m. – 5:20 p.m.	I.S1A_330
2	Returns; Autocorrelation; Stationarity	30 Oct	9:20 p.m. – 12:50 p.m.	I.S1A_330
3	ARMA Models	6 Nov	9:20 p.m. – 12:50 p.m.	I.S1A_330
4	Unit Roots; ARIMA Models	13 Nov	9:20 p.m. – 12:50 p.m.	I.S1A_330
5	Volatility Modeling	20 Nov	9:20 p.m. – 12:50 p.m.	I.S1A_330
6	Value at Risk	27 Nov	9:20 p.m. – 12:50 p.m.	I.S1A_330
7	Cointegration	4 Dec	9:20 p.m. – 12:50 p.m.	I.S1A_330
8	Exam prep	11 Dec	9:20 p.m. – 12:50 p.m.	I.S1A_330
9	Buffer	18 Dec	9:20 p.m. – 12:50 p.m.	I.S1A_330

Software

Practical exercises will be based on Python.

Assessment

Two written assignments in the form of Jupyter notebooks have to be submitted but will not be graded. Deadlines: 11:59 p.m., Nov. 26, and 11:59 p.m., 10 Dec. There will be a 90 minute written exam during the exam period. Further information will be communicated at a later date.