

Applied Econometrics

General Information for the Time-Series Part

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Timetable

Week 43

Lecture 1	Introduction to Time-Series	Ch.15
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Lecture 2	Stationarity / Nonstationarity	Ch.15
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Week 44

Lecture 3	ARIMA	Ch.15
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Lecture 4	Estimation of Dynamic Causal Effects	Ch.16
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Week 45

Lecture 5	Vector Autoregressions	Ch.17
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Lecture 6	ARCH and GARCH	Ch.17
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Contact Information and Office Hours

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- ▶ For office hours see the announcement on Canvas