

Course Descriptions Bachelor 2018-2019

Course Title Time Series Modelling
 Course Code EBC2086
 ECTS Credits 6,5
 Assessment Whole/Half Grades

| Period | Period | Start | End | Mon | Tue | Wed | Thu | Fri |
|--------|--------|----------|------------|-----|-----|-----|-----|-----|
| 1 | | 3-9-2018 | 26-10-2018 | | X | | X | |

Level Intermediate
 Coordinator Alain Hecq For more information: a.hecq@maastrichtuniversity.nl
 Language of instruction English
 Goals Enable economic students to perform an empirical analysis of time series using the correct tools. Introduction to quantitative methods and econometrics.
 Description The objective of this course is to give students in the Bachelors program of Economics an introduction to modelling univariate and multivariate time series in economics. The topics covered will include modelling non-stationary time series, Granger causality, co-integration, ARIMA, seasonality, ARCH, Unit roots.
 Literature Diebold, F. (2017), Econometrics (available online).
 Diebold, F. (2017), Forecasting (available online).
 Prerequisites The Quantitative Methods 3 course for EC, or one of the courses Empirical Econometrics for Business, Empirical Econometrics or Forecasting for international business. Assuming a basic understanding of multiple regression analysis (such as with an introductory course on econometric/quantitative methods), this accessible introduction to time series analysis shows how to develop models capable of forecasting, interpreting and testing hypothesis concerning economic data using well established as well as modern techniques. Based on real-world data and with the help of interactive software such as Eviews we will study and apply key concepts such as ARIMA, unit roots, causality, cointegration, deterministic and stochastic, trends, volatility, outliers, structural breaks, seasonality, vector autoregressive models.
 an advanced level of English.
 Teaching methods PBL / Presentation / Lecture / Assignment / Groupwork
 Assessment methods Final Paper / Participation / Oral Exam
 Evaluation in previous academic year For the complete evaluation of this course please click <http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM>
 This course belongs to the following programme / specialisation

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|---|---------------------------|
| Bachelor Economics and Business Economics - Economics | QE Electives |
| Bachelor Economics and Business Economics - Emerging Markets | QE Electives |
| Bachelor Economics and Business Economics - Economics and Management of Information | QE Electives |
| Bachelor Economics and Business Economics - International Business Economics | QE Electives |
| Bachelor International Business | QE electives |
| SBE Exchange Bachelor | Bachelor Exchange Courses |
| SBE Exchange Master | Bachelor Exchange Courses |
| SBE Non Degree Courses | Bachelor Courses |