# Course Descriptions None 2025-2026

| | |
|---|---|
| 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 | 1-9-2025 | 17-10-2025 | | 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).<br>Diebold, F. (2017), Forecasting (available online). |
| Prerequisites | <ul><li>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.</li><li>An advanced level of English.</li></ul> |
| Transitional Regulations | TRANSITIONAL REGULATIONS <ul class="trcohorts"><li>Bachelor Economics and Business Economics - Economics and Management of Information [2024-2025 or earlier]</li><li>Bachelor Economics and Business Economics - International Business Economics [2024-2025 or earlier]</li></ul><ol><li>From 2025-2026 onwards, education and exam/resit opportunities are offered.<br />Alternative options may be available. See the Bachelor EER 2025-2026 Appendix I Article 16 for more information.</li></ol><table><col style="width: 200px;"><col style="width: 120px;"><col style="width: 120px;"><col><thead><tr><th>Academic Year</th><th>Education</th><th>Exam/Resit</th><th>Replacement(s)</th></tr></thead><tbody><tr><td>2025-2026 onwards</td><td>X</td><td>X</td><td>See the Bachelor EER 2025-2026 Appendix I Article 16 for more information</td></tr></tbody></table> |
| Teaching methods | PBL / Presentation / Lecture / Assignment / Groupwork |
| Assessment methods | Final Paper / Attendance / Participation / Oral Exam / Presentation |
| 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

| | |
|---|---|
| Bachelor Business Analytics | Year 3 Elective Courses |
| Bachelor Economics and Business Economics - Economics | Year 3 Quantitative Economics Electives |
| Bachelor Economics and Business Economics - Emerging Markets | Year 3 Elective Courses |
| Bachelor Economics and Business Economics - Economics and Management of Information | In transition - Year 2+3 QE Electives |
| Bachelor Economics and Business Economics - Economics and Management of Information | Year 3 Quantitative Economics Elective |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Accounting - QE Elec |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Finance - QE Elec |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Inf Mgmt - QE Elec |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Marketing - QE Elec |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Org - QE Elec |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj SCM - QE Elec |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Strategy - QE Elec |
| Bachelor Economics and Business Economics - International Business Economics | Year 3 Quantitative Economics Elective |
| Bachelor International Business - Emerging Markets | Year 3 Elective Courses |
| Bachelor International Business | Year 3 QE Elecs - Maj Accounting |
| Bachelor International Business | Year 3 QE Elecs - Maj Finance |
| Bachelor International Business | Year 3 QE Elecs - Maj Inf Mgmt |
| Bachelor International Business | Year 3 QE Elecs - Maj Marketing |
| Bachelor International Business | Year 3 QE Elecs - Maj Org |
| Bachelor International Business | Year 3 QE Elecs - Maj SCM |
| Bachelor International Business | Year 3 QE Elecs - Maj Strategy |
| SBE Exchange Bachelor | Bachelor Exchange Courses |
| SBE Exchange Master | Bachelor Exchange Courses |
| SBE Non Degree Courses | Bachelor Courses |