Econometrics of Time Series

(M. Agostino)

Topics:

Stationary Time-Series Models. Modeling Volatility. Arch e Garch Processes. Models With Trends. Dickey-Fuller Tests. Introduction To VAR Analysis. Cointegration and Error Correction Models. Testing for Cointegration. The Engle and Granger Methodology. Characteristic Roots, Rank and Cointegration.

References:

- J.M. Wooldridge. Introductory Econometrics. 5th Edition, Cengage Learning, 2013.
- Enders W. Applied Econometric Time Series, III or IV Edition. Wiley.
- Stock J. H. and Watson M. W. (NBER). Whats New in Econometrics - Time Series, Summer Institute 2008. Lecture 7 - Recent Developments in Structural VAR Modeling.