Time Series Econometrics				universitätbonn	
Module Number 332125031	**Workload** 225 h	**Credits** 7,5 CP	**Duration** 1 Term	**Cycle** yearly; summer term	
Responsible Faculty Member	Prof. Dr. Jörg Breitung				
Institute	Department of Economics				
Study Program	**Title**			**Character**	**Study Term**
	Master of Science Economics			Advanced Module	2nd
Learning Outcomes	The goals of the course are threefold: (1) develop a comprehensive set of tools and techniques for analysing various forms of univariate and multivariate time series, and for understanding the current literature in applied time series econometrics; (2) survey some of the current research topics in time series econometrics; (3) show how to use up-to-date econometric software to estimate time series models.				
Key Skills					
Learning Content	This course gives an overview of the theory and application of modern time series methods. The topics will focus on time series methods commonly used in economic and financial applications. These include ARIMA models, unit root processes, cointegration and vector autoregressions.				
Prerequisites for attending	Basic Module *Econometrics*				
Course Type	**Lecture, Seminar, etc.**			**Contact time**	**Workload [h]**
	lecture and tutorial			4 hrs per week	(c) 60 (s) 165
Examination(s)	**Type of Examination**			**Grades**	
	written or oral exam			yes	
Special Course Achievements					
Other					

(c) contact time per term / (s) self study per term *January 2012*