

Time Series Econometrics

332125031/MA ECON AM ECS TIMESEC



Content and learning outcomes

Content	The course shows time series methods used in economic and financial applications such as ARIMA, unit root processes, cointegration or vector autoregression.
Learning outcomes	Students should be able to understand and use tools for the analysis of uni- and multivariate time series.

Teaching and learning methods

Type of course/learning methods	Topic	Language of instruction	Group size	Contact time	Workload [h]
Lecture	Time Series Econometrics	English	open	4 hours	60
Self-study					165

Prerequisites

obligatory	Basic Module <i>Econometrics</i>
recommended	

Degree program allocation

Study Program	obligatory/ elective	Semester
Master of Science Economics Study Field: Econometrics and Statistics	elective	2nd
Master of Science Mathematics	elective	2nd

Requirements for the awarding of credit points (ECTS)

Requirements for the awarding of credit points (ECTS)		Credits
Prerequisites for participation	none	7,5 CP
Types of Assessment (graded, incl. weighting factor)	Written or oral exam or term paper (graded, 100%) - English	
Examination language		

Course Cycle	Workload	Duration
Winter term <input type="checkbox"/> Winter and Summer term <input checked="" type="checkbox"/> Summer term <input type="checkbox"/>	225 h	1 Term

Module coordination

Teaching person	See https://basis.uni-bonn.de
Module coordinator	Prof. Dr. Alois Kneip
Institute/Department	Department of Economics

Further Information

(Reading lists, information links etc.)