Time Series Econometrics

MA ECON AM ECS TIMESEC

Content and learning outcome

Content	The course shows time series methods used in economic and financial applications such as ARIMA, unit root processes, cointegration or vector autoregression.
Learning outcome	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	30	4 hours	60
Self-study					165

Prerequisites

obligatory	Basic Module *Econometrics*
recommended	

Degree program allocation

Study Program/Study Field/Module Number/Lecture Number	obligatory/ elective	Semester
Economics (M.Sc.)/Econometrics and Statistics, Economic Research/332125031/332025031	elective	3rd
Export*/332192531/332025031		

Requirements for the awarding of credit points (ECTS)

		Credits
Prerequisites for participation	none	7,5 CP
Types of Assessment	Written or oral exam or term paper (graded, 100%)	
Examination language	English	

Course Cycle

Course Cycle		Workload	Duration
Winter term ☒ Summer term ☐	Winter and Summer term ☐	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

* export into other study programs is only possible if contract between faculties exists