

COURSE DETAIL

TIME SERIES MODELING

Country

Netherlands

Host Institution

Maastricht University - School of Business and Economics

Program(s)

Business and Economics, Maastricht

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

117

UCEAP Course Suffix**UCEAP Official Title**

TIME SERIES MODELING

UCEAP Transcript Title

TIME SERIES MODEL

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

The objective of this course is to provide an introduction to modeling univariate and multivariate time series in economics. The topics covered include modeling non-stationary time series, Granger causality, co-integration, ARIMA, seasonality, ARCH, and Unit roots.

Language(s) of Instruction

English

Host Institution Course Number

EBC2086

Host Institution Course Title

TIME SERIES MODELING

Host Institution Campus

Maastricht University

Host Institution Faculty

School of Business and Economics

Host Institution Degree

Host Institution Department

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