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 Course Details
https://code.unimaas.nl/Code/Display?intCalendarID=29&intBAMA=1&SearchString=EB...

Host Institution Campus
Maastricht University

Host Institution Faculty
School of Business and Economics

Host Institution Degree

Host Institution Department

Course Last Reviewed
2022-2023

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