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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