COURSE DETAIL

FORECASTING FOR ECONOMICS AND BUSINESS
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 Business Administration
UCEAP Course Number 134
UCEAP Course Suffix
UCEAP Official Title FORECASTING FOR ECONOMICS AND BUSINESS
UCEAP Transcript Title FORECASTNG ECON&BUS
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description
This course covers static and dynamic forecasting models, models with trends and seasonals, and the Box-Jenkins methodology for modeling cycles in stationary data. The course provides students with a thorough understanding of time-series and the empirical skills to estimate, test, and forecast the most appropriate dynamic models. Through this course students understand the importance of knowing mechanisms that generate univariate time-series data. They also learn the basic tools for making forecasts including software (E-Views). Prerequisites for this course are a solid foundation in empirical econometrics and applied statistics, in particular statistics including knowledge about the multiple linear regression model.

Language(s) of Instruction
English

Host Institution Course Number
EBC2089

Host Institution Course Title
FORECASTING FOR ECONOMICS AND BUSINESS

Host Institution Course Details

Host Institution Campus
Maastricht University

Host Institution Faculty

Host Institution Degree

Host Institution Department
School of Business and Economics

Course Last Reviewed

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