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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