COURSE DETAIL

ADVANCED TIME SERIES ECONOMETRICS
Country Italy
Host Institution University of Bologna
Program(s) University of Bologna
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics
UCEAP Course Number 156
UCEAP Course Suffix
UCEAP Official Title ADVANCED TIME SERIES ECONOMETRICS
UCEAP Transcript Title ADV TIME SERIS ECON
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description

This course is part of the Laurea Magistrale degree program and is intended for advanced level students. Enrolment is by permission of the instructor. This course focuses on advanced and comprehensive knowledge of the main, up-to-date econometric methods for the analysis of economic and financial time series data. In terms of inference techniques, emphasis is given to up-to-date bootstrap methods. The course discusses how to analyze the application of advanced econometric models to economic time series data, and how to implement and make use of proper (asymptotic and bootstrap) inference methods in dynamic environments. The course is divided into two parts: part I introduces stylized facts of financial time series and conditional volatility models including estimation, inference, and applications; and part II discusses asymptotic and Bootstrap inference in time series.

Language(s) of Instruction
English

Host Institution Course Number
90302

Host Institution Course Title
ADVANCED TIME SERIES ECONOMETRICS

Host Institution Course Details
https://www.unibo.it/en/teaching/course-unit-catalogue/course-unit/2023/443869

Host Institution Campus
BOLOGNA

Host Institution Faculty

Host Institution Degree
LM in ECONOMICS

Host Institution Department
ECONOMICS

Course Last Reviewed
2023-2024

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