

# 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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