COURSE DETAIL

TIME SERIES ANALYSIS
Country Japan
Host Institution Keio University
Program(s) Keio University
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics
UCEAP Course Number 132
UCEAP Course Suffix
UCEAP Official Title TIME SERIES ANALYSIS
UCEAP Transcript Title TIME SERIES ANLYS
UCEAP Quarter Units 3.00
UCEAP Semester Units 2.00

Course Description

This course introduces the time series models used to analyze time series data with a special emphasis on applications in macroeconomics and international finance. The course has two specific objective: the first is to equip students with the tools they need for empirical research, while the second is to provide Eviews skills to conduct empirical analysis with an emphasis on practical implications and interpretations. The course is built so that the time series model is presented first for each topic, followed by the relevant computer exercises using Eviews.

Language(s) of Instruction
English

Host Institution Course Number
N/A

Host Institution Course Title
TIME SERIES ANALYSIS A: TIME SERIES ANALYSIS FOR ECONOMIC AND FINANCIAL DATA

Host Institution Course Details
https://gslbs.keio.jp/pub-syllabus/detail?ttblyr=2024&entno=44850&lang=en

Host Institution Campus
Keio University

Host Institution Faculty

Host Institution Degree

Host Institution Department
Economics

Course Last Reviewed
2023-2024

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