

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

Host Institution Campus

Keio University

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

[Print](#)