COURSE DETAIL

TIME SERIES ECONOMETRICS

Country
South Africa

Host Institution
University of Cape Town

Program(s)
University of Cape Town

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Economics

UCEAP Course Number
152

UCEAP Course Suffix

UCEAP Official Title
TIME SERIES ECONOMETRICS

UCEAP Transcript Title
TIME SERIES ECON

UCEAP Quarter Units
5.50

UCEAP Semester Units
3.70

Course Description

This course provides an intermediate level introduction to the application of modern time series methods that may be used to analyze economic data. The initial part of the course includes a review of techniques that can be used to identify the dynamic properties of time series data. Thereafter, a selection of the popular modelling frameworks is introduced (i.e. autoregressive integrated moving average models, distributed lag models, and vector autoregressive models). Extensions to these frameworks, which allow for aspects such as cointegration and error correction representations, are also covered, before attention is directed towards the application of model misspecification tests and forecasting exercises. Course entry requirements: ECO4006F, ECO4007F and ECO4016F.

Language(s) of Instruction
English

Host Institution Course Number
ECO4200S

Host Institution Course Title
TIME SERIES ECONOMETRICS

Host Institution Course Details
https://www.uct.ac.za/sites/default/files/media/documents/uct-handbook-06a-2025...

Host Institution Campus
University of Cape Town

Host Institution Faculty
Commerce

Host Institution Degree

Host Institution Department
Economics

Course Last Reviewed

2025-2026

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