Universidad de Navarra

*Advanced Econometrics_20*

*Guía docente 2023-24*

# PRESENTACIÓN

**Breve descripción**:

- **Titulación**: ADVANCED ECONOMETRICS
- **Módulo/Materia**: Econometrics
- **ECTS**:
- **Curso, semestre**: First semester
- **Carácter**:
- **Profesorado**: Prof. Luis Alberiko GIL ALAÑA
- **Idioma**: English
- **Aula, Horario**:

# COMPETENCIAS

Students should be able after the course of dealing with time series data, knowling the theory that its behind the estimation and testing of parameters. They should be able to do their own work on the interpretation of testing hypothesis, results and implications of the results.

# PROGRAMA

0: Econometrics, Time Series, Cross Section and Panel data

Speficic chapters

1. Introduction
2. ARMA modelling
3. Estimation
4. Hypothesis testing
5. Model selection, Box and Jenking methodology
6. Seasonality
7. Prediction
8. Nonstationarity
9. Structural Time Series
10. Frequency domain and long memory models.
11. Additional issues: Cointegration, VAR, ARCH, Structural Breaks etc.

# ACTIVIDADES FORMATIVAS

- n/a

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# EVALUACIÓN

The evaluation will be based on the final course exam that should contain both empirical and theoretical questions

### CONVOCATORIA ORDINARIA

The evaluation will be based on the final course exam that should contain both empirical and theoretical questions

### CONVOCATORIA EXTRAORDINARIA

The evaluation will be based on the final course exam that should contain both empirical and theoretical questions

# HORARIOS DE ATENCIÓN

Prof. Luis Alberiko GIL-ALANA, alana@unav.es

- Despacho......... Edificio Amigos. Planta 2 Torre.
- Horario de tutoria:  Any time by email contact

# BIBLIOGRAFÍA

My own notes in Time Series along with

**Time Series Analysis**

Localízalo en la biblioteca.

Author(s):George E. P. Box, Gwilym M. Jenkins, Gregory C. Reinsel

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