



PRESENTACIÓN

Breve descripción:

- **Titulación:** ADVANCED ECONOMETRICS
- **Módulo/Materia:** Econometrics
- **ECTS:** 3
- **Curso, semestre:** Second semester (from January to May)
- **Carácter:** Compulsory
- **Profesorado:** Prof. Luis Alberiko GIL ALAÑA
- **Idioma:** English
- **Aula, Horario:** Wednesday, from 10 to 12, Room 12

RESULTADOS DE APRENDIZAJE (Competencias)

Students should be able after the course of dealing with time series data, knowing 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

Specific 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



Universidad
de Navarra

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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