MODULE TWO: TIME SERIES ECONOMETRICS

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Part One

1- Time series econometrics: preparing dataset, data description, graphs, and visualizations.

2- Stationarity and model selection criteria: Akaike and Schwarz, testing unit root, different types of stationarity and lag operators

3- Stationary models: ARMA and ARIMA models and the detection of autocorrelation

MODULE TWO: TIME SERIES ECONOMETRICS

Part Two

1- Volatitlity models: ARCH and GARCH models

2- Non-stationary and cointegrated models: Error correction model and ARDL

3- Johansen test and Engle granger methodologies, roots and ranks.

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MODULE TWO: TIME SERIES ECONOMETRICS

Part Three

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1. VAR family: VAR, VECM and VARX
2. Structural VARs
3. Impulse responses, historical and variance decompositions
4. In and out-sample forecasting