

Dynamic Econometric Models
Time Series for Microeconometricians

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Short Course at DIW Berlin

Tentative Course Schedule:
Room: Eleanor-Dulles-Room (5.2.010)

Thursday, 26 May 2011:

09:00-10:30 Theory and Econometric Methods for Univariate Stochastic Processes, part 1.

11:00-12:00 Theory and Econometric Methods for Univariate Stochastic Processes, part 2.

14:00-14:30 Theory and Econometric Methods for Univariate Stochastic Processes, part 3.

14:30-16:00 Computer Practical – Analysis of Univariate Stochastic Processes

Friday, 27 May 2011:

09:00-10:30 Theory and Econometric Methods for Multivariate Stochastic Processes, part 1.

11:00-12:30 Theory and Econometric Methods for Multivariate Stochastic Processes, part 2; (if time permits) model of Stochastic Volatility.

14:00-15:30 Computer Practical – Analysis of Multivariate Stochastic Processes (and Stochastic Volatility).