

## **(ECON – 726) Applied Econometrics Techniques and Forecasting**

### **Course Description**

Time series econometrics has been developed rapidly over the last four decades. In particular, the cointegration revolution has had a substantial impact on applied analysis. The main objective of this course is to develop the skills needed to do empirical research in fields operating with time series data sets. The course aims to provide students with techniques and receipts for estimation and assessment of quality of economic models with time series data. It is assumed that students have knowledge of basic linear algebra, statistical inference & basic econometrics techniques. Although the course will have a theoretical component it will be a practical and exercise-driven.

**Pre-requisites:** Applied Econometrics

### ***Recommended Books:***

Brooks, C. (2008). *Introductory Econometrics for Finance* (2 ed.). Cambridge: Cambridge University Press.

Charemza, W. W., & Deadman, D. F. (1997). *New Directions in Econometric Practice*. Cheltenham: Edward Elgar.

Enders, W. (2008). *Applied Econometric Time Series* (2 ed.). New York: JOHN WILEY & SONS, INC.

Vogelvang, B. (2005). *Econometrics: Theory and Applications with Eviews*. Harlow: PEARSON.