

AN INTRODUCTION TO TIME SERIES ANALYSIS  
*Master in Economics EAP*  
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COURSE DESCRIPTION:

This course offers a brief introduction to time series analysis.

CONTENTS:

1. Introduction
2. Linear difference equations
3. Lag operators
4. Stationary ARMA process
5. Vector autoregression
6. Examples of Time Series
7. Modeling volatility (if possible)

READING LIST

Background reading

- Enders, Walter, *Applied Econometric Time Series* (2004) Wiley.
- Hamilton, James D., *Time Series Analysis* (1994) Princeton University Press.