Time Series Econometrics（Advanced Econometrics II）

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Rules

- No midterm
- Final exam: a small project (about 8 pages, you choose the topic) --- 80%
- Some homework --- 20 %
- Software: Eviews

Models and Methods

- Stationary time series
  - ARMA models
  - GARCH models
  - Structural VARs
  - State-space models and Kalman filter
- Non-stationary time series
  - Unit root
  - Structural break
  - Cointegration
  - Vector error correction models
- Mathematical tools
  - Functional Central Limit Theorem

People

- Clive Granger (UCSD, 2003 Nobel Prize)
- Robert Engel (New York University, 2003 Nobel Prize)
- Chris Sims (Princeton University, 2011 Nobel Prize)
- Peter Philips (Yale University)
- David Hendry (University of Oxford)
- Peter Robinson (LSE)
- Oliver Linton (University of Cambridge)
- Pierre Perron (Boston University)
- James Stock (Harvard University)
- Mark Watson (Princeton University)
- Halbert White (UCSD)
- James Hamilton (UCSD)
- Jesus Gonzalo (Universidad Carlos III de Madrid)