

Financial Time Series Models

David VEREDAS

March 5:

Morning session: Introduction and refreshment of basic econometrics

Afternoon session: Continuation of refreshment of basic econometrics

March 12

Morning session: AR and MA models

Afternoon session: Introduction to Eviews

March 19

Morning session: ARMA and seasonality

Afternoon session: unit root tests and ARIMA models

March 26:

Morning session: Estimation and testing of ARIMA models in Eviews

Afternoon session: GARCH models

April 2:

Morning session: Continuation of GARCH models

Afternoon session: Estimation of GARCH models in Eviews