

Эконометрика временных рядов

Applied time series econometrics

The objective of this course is to provide the student with tools for empirical analysis of time series and to show how econometric models can be applied to empirical models in macroeconomics and finance. We first review the basics of time series econometrics. Then, in more details, we look at the VAR class of models, including VAR, VARX, VECM, GVAR, and its rather broad application to macroeconomics, including fiscal and monetary policy and some finance applications. After that, we cover ARCH, GARCH with its application to value at risk and contagion.