

Concordia University

ECON 682 Applied Econometrics: Time-Series

Prerequisite: ECON 680.

This course provides an introduction to statistical techniques for analyzing time-series data. Topics include Box-Jenkins methodology, spectral analysis, forecasting, tests for unit roots, multivariate time-series analysis: vector autoregressions, causality, co-integration, and nonlinear time-series models such as ARCH models.