Bachelor's courses School of Business and Economics

VU University Amsterdam - Student- & Onderwijszaken - Exchange programme Vrije Universiteit - 2018-2019

Index

Course: Econometrics III (Period 4)	1

Econometrics III

Course code	E_EOR3_TR3 ()
Period	Period 4
Credits	6.0
Language of tuition	English
Faculty	School of Business and Economics
Coordinator	dr. J. Schaumburg
Examinator	dr. J. Schaumburg
Teaching method(s)	Lecture, Seminar
Level	300

Course objective
Obtaining basic understanding of multivariate dynamic linear modeling and time series analysis and panel data. Understanding the introductory theory and practice of econometric analysis of stationary and non-stationary multivariate stochastic processes and panel data.

Course content
Econometrics III provides an introduction to multivariate dynamic models and time-series analysis. The course covers both theoretical and practical aspects of time-series econometrics including analysis of multivariate stationary and non-stationary processes, vector autoregressive (VAR) models, vector error correction models (VECMs), and cointegration tests. The course also introduces panel data models, methods and techniques.

Form of tuition
4 hours per week of lectures, 4 hours per week solving/discussing theoretical and practical exercises

Type of assessment
Exam (80%) and practical assignment (29%)

Course reading
Main reference:
H. Lütkepohl, New Introduction to Multiple Time Series Analysis (2006), Springer

Supplementary literature:
J.D. Hamilton, Time Series Analysis (1994), Princeton University Press
B.H. Baltagi, Econometric Analysis of Panel Data (5th Edition, 2013), Wiley

Entry requirements
Basics of statistics, probability, econometrics, algebra, and calculus

Target group
The course is targeted at students in the Bachelor Econometrics and Operations Research (EOR).
It is also recommended for students who are not enrolled in the Bachelor EOR, but who are interested in pursuing a M.Sc. in Econometrics.

Blackboard/Canvas Explanation

All course materials will be made available on Canvas.

Remarks

The course is suitable to be taken in an exchange program.