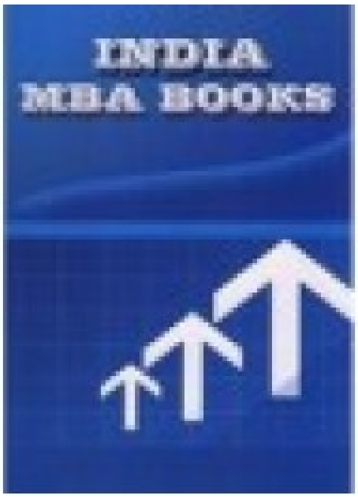
Time Series Econometrics



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Time Series Econometrics

UNIT-I
Business Forecasting: Business forecasting and planning, Common time series patterns, Types of forecasting methods, Statistical fundamentals for evaluating forecasting.
UNIT-II
Univariate Smoothing Methods: Moving average, weighted moving average, Exponential smoothing, Seasonal indexes, Trend-seasonal and Holt-Winters smoothing.
UNIT-III
Stationary Time Series Models: Stochastic process, Stationarity, Modelling AR, MA, ARM processes, Deterministic and stochastic trends, unit roots, Testing unit roots – Dickey and Fuller, Phillips and Perron tests.
UNIT-IV
Multivariate Models: Intervention analysis, Transfer function models, VAR analysis –Estimation, Identification and the Impulse response function. Long run Models: Cointegration – Eagle-Granger Methodology, Johanson approach, Error correction models, Granger Causality, Exogeniety, Modelling Volatility: ARCH, GARCH, and ARCH-M and EGARCH models