

ECO 4205: Time Series Analysis

Introduction to methods of time series analysis including univariate models, trends, seasonality, structural breaks, forecasting, policy analysis, vector autoregression and panel techniques.

Credits: 3.0

Prerequisites:

ECO 2101

ECO 2102

ECO 3137

(ECO 2101 or ECO 2102) and ECO 3137

Program: Economics