



**TEACHING PLAN**

<b>Graduate Program:</b> Business Management		
<b>Course:</b> <input checked="" type="checkbox"/> Academic Master's <input type="checkbox"/> Professional Master's <input checked="" type="checkbox"/> Doctorate		
<b>Discipline:</b> Applied Econometrics for Finances II		<b>Discipline code:</b> ENST10592
<b>Professor:</b> Eli Hadad Junior		<b>DRT:</b> 1148294
<b>Workload:</b> 48h	<b>Credits:</b> 4	<input type="checkbox"/> Mandatory <input checked="" type="checkbox"/> Elective
<b>Syllabus:</b> Time series introduction, ARDL – Autoregressive distributed Lag, ARIMA Models, Unit Root tests, Cointegration, VAR and VEC Models, post estimation tests, Exogeneity (weak, strong, super) ARCH and GARCH modelling, Principles of model section.		
<b>Assessment Criteria:</b> The course covers the theoretical and practical part of time series econometrics, using and programming the Softwares. The purpose is to enable the student to work with time data, including acquisition, transformation, analysis using econometric softwares such Stata and Oxmetrics. The evaluation consists of two tests, each worth 40% of the grade and the discussion and analysis of a paper 20%		
<b>Bibliography:</b> ENDERS, W. <b>Applied Econometric Time Series Analysis</b> : John Wiley & Sons Inc.2005 HENDRY,D.F. e Nielsen,B.; <b>Econometric Modeling: A likelihood Approach</b> ; Princeton University Press JOHANSEN,S. <b>Likelihood-based inference in cointegrated vector autoregressive Models</b> , Oxford University Press, 1995 JUSELIUS,K., <b>Cointegrated VAR model – methodology and applications</b> . Oxford University Press,1995 LUTKHEPOL, H. <b>New introduction to multiple time series analysis</b> : Springer, 2007 MADDALA, G.S., I.M.Kim. <b>Unit roots, cointegration and structural change</b> . Cambridge: Cambridge University Press.1998 MORETTIN, P.A., <b>Econometria Financeira – Um curso em séries temporais financeiras</b> . São Paulo – Editora Blucher, 2008.		