TEACHING PLAN

Graduate Program: Business Management		
Course: ☒ Academic Master's ☐ Professional Master's ☒ Doctorate		
Discipline: Applied Econometrics for Finances II		**Discipline code**: ENST10592
Professor: Eli Hadad Junior		**DRT**: 1148294
Workload: 48h	**Credits:** 4	☐ Mandatory ☒ Elective

Syllabus:
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.

Assessment Criteria:
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%

Bibliography:

ENDERS, W. **Applied Econometric Time Series Analysis**: John Wiley & Sons Inc.2005
HENDRY,D.F. e Nielsen,B.; **Econometric Modeling: A likelihood Approach**; Princeton University Press
JOHANSEN,S. **Likelihood-based inference in cointegrated vector autoregressive Models**, Oxford University Press, 1995
JUSELIUS,K., **Cointegrated VAR model – methodology and applications**. Oxford University Press,1995
LUTKHEPOL, H. **New introduction to multiple time series analysis**: Springer, 2007
MADDALA, G.S., I.M.Kim. **Unit roots, cointegration and structural change.** Cambridge: Cambridge University Press.1998
MORETTIN, P.A., **Econometria Financeira – Um curso em séries temporais financeiras**. São Paulo – Editora Blucher, 2008.