# SYLLABUS

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| **University Unit:** <br> CCSA – Social and Applied Sciences Centre | |
| **Graduate Program:** <br> PPGA – Business Management | |
| **Course**: <br> ☒ Academic master´s degree    ☒ Academic doctorate | |
| **Discipline:** Econometrics for Finance (Time Series Econometrics) | **Code**: ENST52455 |
| **Professor:** Eli Hadad Junior | **DRT**: 1148294 |

| **Workload:** 32 hours | **Crédits** 2 | ☒ Mandatory <br> ☒ Optional |
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**SYLLABUS**: The objective of the course is to familiarize the student with the main problems of Empirical time series econometrics. The themes and the main econometric techniques used to address them are presented, highlighting recent advances, limitations, and open questions in the literature. The course presents time series techniques, discussing univariate and multivariate models used in finances and macroeconometrics.

Classes are divided into two parts. In the first, be an exposition of the concepts and techniques are addressed in the sections. The second part is reserved for the implementation of the techniques using didactic examples and for the presentation and discussion by the students of suggested works that use such techniques.

**ASSESSMENT CRITERIA**: The evaluation is an applied research. The students must prepare a complete procedure of analysis, forecast and model selection, using actual data of financial markets or macroeconomics and develop a functional model.

## BIBLIOGRAPHY:

• Enders, W. Applied Econometric Time Series Analisys: John Wiley & Sons Inc. 2005

• Hendry, D. F. e Nielsen, B. (2007); Econometric Modeling: A Likelihood Approach; Princeton University Press;

• Johansen, S. Likelihood-based inference in cointegrated vector autoregressive models, Oxford University Press, 1995

• Lutkepohl, H. New introduction to multiple time series analysis: Springer. 2007

• Maddala, G. S. e I.-M. Kim. Unit roots, cointegration and structural change. Cambridge: Cambridge University Press. 1998. xviii, 505 p. (Themes in modern econometrics)

• Moretin, P. e C. Toloi. Análise de Séries Temporais. São Paulo: Edgard Blücher. 2004

• Moretin, P. Econometria Financeira - Um curso em Séries temporais financeiras. São Paulo: Editora Blucher. 2008

• Becketti, S. – Introduction to time series using Stata. College Station, TX: Stata Press, 2013

• Boffeli, S e Urga, G. – Financial Econometrics using Stata. College Station, TX: Stata Press, 2016

• Baum, C.F. – Na introduction to Stata programming. College Station, TX: Stata Press, 2016