Description

Summary: This course is devoted to times series:

- First, taken separately, with the treatment stationary dynamics (ARMA models), with potential heteroskedasticity (ARCH effects) and non-linearity (STR Models).

- Second, in a multivariate approach, with standard linear models (VAR models and VECM ones in case of cointegration, possibly included in dynamic networks). Principles of Difference-in-Difference (causal) analyses are recalled.

Professor: Catherine Bruneau (Professor of Economics - University Paris 1 Panthéon-Sorbonne)

Student assessment: Final exam (50%) + numerical implementation related to one of the topics of the course (50%)