ECOM073 Main exam

Basic topics

1) Basic definitions: covariance stationarity time series, white noise, i.i.d and others

2) Summary statistics: mean, variance, skewness, kurtosis, Jarque Bera test, . . see examples Problem set 2.1, 2.2

3) Testing for absence of correlation, see examples Problem set 3.1, 3.2

4) AR(p), MA(q) models, properties and selection of order p, q: see examples 3.2, ,4.3,4.5, .

5) Checking the fit of the model: see examples 4.5

6) Forecasting using AR, MA models: see examples 6.1,6.2, 6.4

7) IAC and BIC information criterions: see examples 5.2

8) Unit root models, random walk, random walk with a drift, see examples 7.1, 7.2, . 7.3.

Exam main part covers: Lectures 2-6

Quizzes 2-6 (examples)

Problem Sets 2-8

Examples for preparation:

Problem Set 2: 2.1, 2.2
Problem Set 3: 3.1, 3.2, 3.3
Problem Set 4: 4.3, 4.5
Problem Set 5: 5.2
Problem Set 6: 6.1, 6.2, 6.4
Problem Set 7: 7.1.,7.2, 7,3
Problem Set 8: 8.1, 8.2