Econometrics IV: Time Series Econometrics

CRN: 20432
Course Number: 553
Department (unused): ECON
Description:
A sequel to ECON 552, the course proceeds to research level in time series econometrics. Topics include an introduction to ergodic theory, Wold decomposition, spectral theory, martingales, martingale convergence theory, mixing processes, strong laws, and central limit theory for weak dependent sequences with applications to econometric models and model determination.

Instructor Name (manual entry): Jia Li
Instructor(s): Jia Li
Subject Code (deprecated): ECON
Subject Number (unused): ECON553
Meeting Pattern (deprecated): T 3.00-6.00p
Term Code: 202001
Session (deprecated): 01
Syllabus Link: https://yale.instructure.com/courses/53729/assignments/syllabus

Source URL: https://economics.yale.edu/graduate/courses/202001/econometrics-iv-time-series-econometrics