



COURSE: TIME SERIES		
MASTER: Máster Universitario en Economía de la Empresa y Métodos Cuantitativos	YEAR: 1	TERM:

WEEKLY PLANNING								
WEEK	SESSION	DESCRIPTION	GROUPS (mark X)		Special room for session (computer classroom, audio-visual classroom...)	WEEKLY PROGRAMMING FOR STUDENT		
			LECTURES	SEMINARS		DESCRIPTION	CLASS HOURS	HOMEWORK HOURS (Max. 7h week)
1	1	Chapter 1. Univariate ARIMA models. Introduction	X				1,5	
1	2	Chapter 1. Properties of ARIMA models	X				1,5	
2	3	Chapter 1. Model specification and examples	X				1,5	
2	4	Computer Class	X		Inf		1,5	
3	5	Chapter 2. Model fitting and checking. Introduction	X				1,5	
3	6	Chapter 2. The method of moments	X				1,5	
4	7	Chapter 2. The likelihood of ARMA models	X				1,5	

4	8	Chapter 2. Properties of estimates and problems in the estimation.	X				1,5	
5	9	Chapter 2. Bootstrapping ARIMA models	X				1,5	
5	10	Chapter 2. Checking the fitted models	X				1,5	
6	11	Computer class	X		Inf		1,5	
6	12	Chapter 3. Prediction and model selection.	X				1,5	
7	13	Chapter 3. The basic of forecast & Forecast accuracy.	X				1,5	
7	14	Chapter 3. Properties of MMSE of prediction& The computation of ARIMA forecasts.	X				1,5	
8	15	Chapter 3. Interpreting the forecasts from ARIMA models.	X				1,5	
8	16	Chapter 3. Prediction confidence intervals.	X				1,5	
9	17	Chapter 3. Forecasting updating & Model selection Criteria	X				1,5	
9	18	Computer Class	X		Inf		1,5	
10	19	Chapter 4. Outliers and influential observations.	X				1,5	
10	20	Chapter 4. Types of outliers in time series. 4.3.	X				1,5	
11	21	Chapter 4. Procedures for outlier identification and estimation.	X				1,5	
11	22	Chapter 4. Influential observations.	X				1,5	
12	23	Chapter 4. Missing-value estimation and forecasting with outliers	X				1,5	
12	24	Chapter 5. Vector Autoregressive and Vector Error Correction Models.	X				1,5	
13	25	Chapter 5. Stationary VAR(p). Formulation. Time dependency. Granger causality. Contemporaneous	X				1,5	

		dependency.							
13	26	Chapter 5. Definition of Cointegration and tests.	X				1,5		
14	27	Chapter 5. Testing long and short run relations	X				1,5		
14	28	Chapter 5. Two examples	X				1,5		
							Subtotal 1	42	
							Total 1 (<i>Hours of class plus student homework hours between weeks 1-14</i>)		

15		Tutorials, handing in, etc							
16		Assessment					3		
17									
18									
							Subtotal 2	3	
							Total 2 (<i>Hours of class plus student homework hours between weeks 15-18</i>)		

TOTAL (<i>Total 1 + Total 2</i>)							150	
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