

# **Contents for Econometric Methods, WS 2014/15, Part I by Prof. Lütkepohl**

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- 1.2 Maximum Likelihood (ML) Estimation
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## **4 Time Series Methods**

- 4.1 ARIMA models
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- 4.3 Model Checking
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## **Suggested Readings**

Hayashi, F. (2000) *Econometrics*, Princeton University Press, Princeton.

Green, W.H. (2003) *Econometric Analysis*, Fifth Edition (or higher), Prentice Hall, New Jersey.