Freie Universität Berlin
School of Business & Economics
Department of Economics

Prof. Dr. Christian Offermanns
Dr. Lars Winkelmann
WS 2014/2015

Bachelor's Course

Einführung in die Zeitreihenanalyse

(Introduction to Time Series Analysis)

Lecture and Tutorial (2+2 weekly hours per term)

Study Phase:

Bachelor in Economics: specialisation "Quantitative Methods", 5th semester, 6 ECTS
Bachelor in Business Administration: specialisation "Econometrics", 5th semester, 6 ECTS

Time and Place:

Lecture: Thu, 10:15 – 11:45 a.m., room HS 106
Tutorial: Wed, 10:15 – 11:45 a.m., room HS 106 (starting 22.10.2014)

Recommended Knowledge Level:

Einführung in die Ökonometrie (Introduction to Econometrics)

Examination:

Final exam (120 minutes) at the end of the term

Language of Instruction:

German

Contents:

1. Models with exogeneous regressors / Distributed-Lag models
2. Autoregressive and ARMA models
3. Nonstationarity
4. Cointegration

References:

Hill, R.C., W.E. Griffiths and G.C. Lim: *Principles of Econometrics*, 4th Edition, Wiley & Sons, 2011.

Kirchgässner, G., J. Wolters and U. Hassler: *Introduction to Modern Time Series Analysis*, 2nd Edition, Springer, 2013,

Enders, W.: *Applied Econometric Time Series*, 3rd Edition, Wiley & Sons, 2010.

Further Information:

Lecture notes and other material available on Blackboard (http://lms.fu-berlin.de, course ID: WIWISS V 102070 14W).