

ECON 661. APPLIED TIME-SERIES AND FORECASTING.

Credits: 3

Offered by: Economics (Graduate Studies)

This course is not offered this catalogue year.

Description

Essential methods used in practical forecasting and modelling contexts: standard time series models for forecasting; non-stationary data; conditional variance forecasts; nowcasting macroeconomic quantities; density and probability forecasts; feasible forecast horizons; forecast evaluation and presentation.

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