CALENDARIO DE ACTIVIDADES DE EVALUACIÓN CONTINUA COMUNES A TODOS LOS GRUPOS DE LA ASIGNATURA
CALENDAR OF CONTINUOUS ASSESSMENT ACTIVITIES COMMON TO ALL GROUPS OF THE COURSE

ASIGNATURA - COURSE: ARIMA, VAR and COINTEGRATION

ESTUDIO – PROGRAMME: MASTER IN INDUSTRIAK ECONOMICS AND

MARKETS

SEMANA - WEEK	ACTIVIDADES DE EVALUACIÓN CONTINUA - CONTINUOUS ASSESSMENT ACTIVITIES
	Indicar la semana lectiva en la que tendrá lugar la prueba o actividad de evaluación continua y describir en la columna siguiente *Indicate the teaching week in which the continuous assessment activities will take place and describe in the following column*
Week 1	Assignment: Download time series data and comment on graphs
Week 2	Assignment: Correlograms and ARMA models
Week 3	Assignment: ARIMA models and forecasting
Week 4	Assignment: Business cycles and HP filter
Week 5	Assignment: Submit an empirical project proposal
Week 6	Assignment: Nonlinear models, TAR and STAR
Week 7	Assignment: ARCH and GARCH models
Week 8	Assignment: Single equation dynamic models with I(0) variables
Week 9	Assignment: Single equation dynamic models with I(1) and cointegration

Week 10	Assignment: VAR with I(0) variables
Week 11	Assignment: VAR with I(1) and cointegrated variables, VECM
Week 12	Assignment: Empirical project presentations