Universidad Carlos III de Madrid
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COURSE:: **Econometría Dinámica y Financiera**		
DEGREE: **Administración de Empresas**	YEAR: 3	TERM: 2

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	Scope and empirical examples	X				1,5	
1	2	Introduction to Eviews		X	Computer classroom	Study	1,5	6
2	3	Deterministic components. Trend and seasonality.	X				1,5	
2	4	Evolutivity of the mean in time series		X	Computer classroom	Study	1,5	6
3	5	Stochastic structures. Stochastic roots for trend and seasonality. Transformation of data to eliminate evolutivity	X				1,5	
3	6	Estimation models with deterministic structures		X	Computer classroom	Study	1,5	6

4	7	Stationary stochastic processes. White noise process. Temporal dependence and autocorrelation function	X				1,5	
4	8	Estimation of structural changes in level and trend		X	Computer classroom	Study	1,5	6
5	9	Autoregressive Models	X				1,5	
5	10	Stationarity through differentiation and the use of the correlogram		X	Computer classroom	Study	1,5	6
6	11	ARMA Models	x				1,5	
6	12	Estimation of the correlograma and Autoregressive modeling		x	Computer classroom	Study	1,5	6
7	13	Specification and validation of models. Unit roots test	x				1,5	
7	14	Midterm 1		x	Computer classroom	Study	1,5	6
8	15	Order of temporary dependence and seasonal roots	x				1,5	
8	16	Unit roots Test		x	Computer classroom	Study	1,5	6
9	17	Multivariate stationary models	x				1,5	
9	18	Granger causality test and VAR		x	Computer classroom	Study	1,5	6
10	19	Multiple dynamic regression model	x				1,5	
10	20	Uniequational econometric models		x	Computer classroom	Study	1,5	6
11	21	Cointegration	x				1,5	
11	22	Cointegration. Engel Granger Test		x	Computer classroom	Study	1,5	6
12	23	Application of Cointegration test	x				1,5	
12	24	Cointegration. Johansen Test		x	Computer classroom	Study	1,5	6
13	25	Empirical properties of financial time series	x				1,5	
13	26	Midterm 2		x	Computer classroom	Study	1,5	6
14	27	Volatility models	x				1,5	
14	28	Application of Volatility models to actual financial series		x	Computer classroom		1,5	6
						Subtotal 1	**42**	**84**

| | | | Total 1 *(Hours of class plus student homework hours between weeks 1-14)* | | | | | | **126** | |

15		Tutorials, handing in, etc.							
16		Assessment						3	21
17									
18									
							Subtotal 2	3	21
			Total 2 *(Hours of class plus student homework hours between weeks 15-18)*					**24**	

TOTAL *(Total 1 + Total 2)*	**150**