Course Title	<b>Econometrics Techniques for Times Series Data</b>
	Analysis and Forecasting.
Course	The two day short course in applied time series is designed
Description	to provide an introduction to the issues and opportunities
	which arise with time series data analysis. Auto Regressive
	Integrated Moving Average (ARIMA), Error Correction
	Models (ECM), Vector Autoregressive models (VAR), Vector
	Error Correction Model (VECM), Co-integration and
	Causality Testing models will be defined and specified.
Admission	Bachelor's degree with some experience in quantitative
Requirements	methods.
Delivery	The main econometric techniques for analysing and
Methodology	forecasting times series data will be presented in a lecture
	format followed by a practical session in a computer
	laboratory in the library's research commons
Duration	Two days
Price	Please contact the course coordinator
<b>Enquiry Contact</b>	Research and Postgraduate Office: Tel: 031 373 2523