JEM116 Applied Econometrics - Státnicové okruhy k magisterským zkouškám

Roman Horváth, Jozef Baruník, Jaromír Baxa

1. Ordinary Least Squares, autocorrelation, heteroscedaticity
2. Vector Autoregressions, Lag Length Selection
3. Cointegration, Engle-Granger methodology
4. Stationarity concept, unit root tests
5. Basic time series models, autoregressive, moving average, random walk
6. ARCH and GARCH models
7. GARCH extensions: EGARCH TARCH
8. ARIMA modeling, Box-Jenkins methodology,
9. Forecasting, evaluating forecasting accuracy
10. Vector Autoregressions, impulse responses, variance decompositions
11. ARIMA modeling, autocorrelation and partial autocorrelation functions, information criteria
12. Time series filters, Hodrick-Prescott filter, moving average filters, exponential moving average filters
13. Instrumental variable estimation, endogeneity
14. Non-linear time series models
15. Univariate vs. multivariate GARCH models