Universidad Nacional de La Plata. Maestría en Economía.

Tópicos de Series de Tiempo

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Programa

- *Procesos univariados estacionarios.* Procesos estacionarios. Procesos ARMA. Estimación e inferencia.
- *Vectores autorregresivos*. Estimación, inferencia e interpretación.
- *Procesos no estacionarios.* Raíces unitarias. Camino aleatorio. Tendencias determinísticas y estocásticas. Tests de raíces unitarias. Sus limitaciones.
- *Cointegración.* Tendencias comunes. VAR y Tests de cointegración. El enfoque de Engle-Granger y el enfoque de Johansen-Juselius.
- *Modelos de Corrección al Equilibrio.* VAR y Cointegración por Sistemas como una síntesis de enfoques en el camino hacia una modelación dinámica de ecuaciones simultáneas.

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