Advanced Time Series and Forecasting

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Rethymno, Crete, Greece
22 - 29 July 2012

Since 2006 the Department of Economics of the University of Crete is successfully running its Advanced Summer School in Economics and Econometrics. The broader objective of this series of events is to provide advanced training for young researchers from all over the world on specific fields of economics and econometrics.

The Summer School follows a traditional structure: lectures in the morning and computer empirical sessions in the afternoon.

The 7th Advanced Summer School in Economics and Econometrics will be held in 22 - 29 July, 2012 at the University Campus in Rethymno, Crete. The lectures of the Summer School will provide an up-to-date coverage of advanced topics in time series econometrics and forecasting.

Course Outline

» Forecasting

» Structural Breaks

» Nonlinear Time Series

» Model and Forecast Selection

» Model and Forecast Combination

Further information

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