

Applied Econometrics
School of Economic Sciences
Athens University of Economics & Business
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Aims and objectives:

This is a three weeks course on applied econometrics with MatLab. The main aim is to develop your ability to use of MatLab programming on real world econometric problems. This will help you improve your understanding on theoretical concepts and apply modern econometric techniques in practice.

Course outline:

1. univariate time series
keywords: Estimation, testing, simulation of univariate time series models, Application in forecasting Value at Risk
2. multivariate models
keywords: VAR models, estimation, simulation, impulse response analysis, forecasting
3. large data econometrics
keywords: variable reduction, PCA, lasso regression, ridge regression, econometric forecasting with large datasets

Course material:

1. Chris Brooks, Introductory Econometrics for Finance, Cambridge University Press
2. lecture notes in MatLab