Time Series Data Analysis

Time series data, data collected on the same variable or variables over time, is seen in a variety of research fields including health, the social sciences, and the physical sciences. This course introduces the tools to use such data to conduct empirical analysis and to forecast. The course will include a mixture of theoretical and practical sessions using the statistical software package Stata.

Course Outline

- Static Regression with Time Series Data
- Dynamic Regression Models
- Forecasting using Regression Models
  - Autoregressions
  - Autoregressive Distributed Lag Models
  - Model selection
- Non-stationarity
  - Deterministic Trends
  - Unit Root Model
  - Correlograms, Dicky-Fuller Tests and Structural Breaks
- Cointegration and Error Correction Models

Who Should Attend
Researchers, academics, and students who plan to use time series data in their research.

Prerequisites
Participants are expected to have a good understanding of linear regression models and should have some prior experience using a statistical software packages such as STATA, SAS or SPSS etc.

Enquiries
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Dr. Fesselmeyer teaches Econometrics, Industrial Organization, and Housing Economics at the undergraduate and graduate level in the Economics Department of National University of Singapore. He has published several empirical papers in leading journals on housing issues and pricing behavior in the United States and in Singapore. Before obtaining his PhD, he spent several years with an economic consulting firm and the US Department of Justice where he analyzed the effects of mergers and antitrust behavior, while also teaching SAS and STATA to junior staff members.

For details on schedule, course fee & registration, visit CFPR website.