

**Dynamic Econometric Models**  
Time Series for Microeconometricians

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**Programme**

**Thursday, 25 March 2010**

10:30-11:00 coffee and registration

11:00-12:30 Introduction and GMM: Theory

12:30-13:30 lunch

13:30-15:00 GMM: computer practical

15:00-15:30 coffee

15:30-17:00 Univariate Stochastic Processes: Theory

**Friday, 26 March 2010**

09:00-09:30 coffee

09:30-09:45 Univariate Stochastic Processes: Review

09:45-11:15 Univariate Stochastic Processes: computer practical

11:15-11:30 coffee

11:30-13:00 Multivariate Stochastic Processes: Theory

13:00-14:00 lunch

14:00-15:30 Multivariate Stochastic Processes: computer practical

15:30-16:00 Q&A