Panel Time Series

Programme

Day 1: Wednesday 28 April 2010

10:00-10:30	Coffee
10:30-10:45	1. Introduction: large N, small T; small N, large T; large N&T
10:45-11:30	2. Static panel models, estimation and testing
11:30-12:30	Practical work 1
12:30-13:30	Lunch
13:30-14:30	3. Dynamic single equations
14:30-15:45	Practical work 2
15:45-1600	Tea
16:00-17:00	4. Unit roots
17:00-18:00	Practical Work 3

Day 2: Thursday 29 April 2010

09:00-09:15	Coffee
09:15-10:00	Review of Day 1
10:00-11:15	5. Cointegration in Single Equations
11:15-11:30	Coffee
11:30-12:30	Practical work 4
12:30-13:30	Lunch
13:30-14:30	6. Cointegrating VARS
14:30-15:45	Practical Work 5
15:45-16:00	Tea

16:00-17:00	7. Factor Models
17:00-18:00	Practical Work 6

Day 3: Friday 30 April 2010

09:00-09:15	Coffee
09:15-10:00	Review of Day 2
10:00-11:15	8. Between Group Dependence
11:15-11:30	Coffee
11:30-12:30	Practical work 7
12:30-13:30	Lunch
13:30-14:30	9. Within and Between Group Cointegration
14:30-15:45	Practical Work 8
15:45-16:00	Tea
16:00-17:00	Review and Feedback