CENTRE FOR ECONOMETRIC AND ALLIED RESEARCH
UNIVERSITY OF IBADAN
IBADAN

MODULE IV: **Multivariate Time Series Analysis: VAR, VECM, Toda-Yamamoto & SVAR**

Dear Participant(s),

Econometrics for Researchers 2021 Module IV workshop scheduled to take place between **Monday 14th June and Friday 18th June, 2021** at the Centre for Econometric and Allied Research (CEAR) University of Ibadan.

Participants are to pay the course fee of **Sixty Thousand Naira[N60,000.00]** only to Centre for Econometric and Allied Research **Account No. 1010103057** at any **Zenith Bank** branch in Nigeria on or before 6th June, 2021

The course fee covers: **Tea Break, Lunch and course Materials only.**

Module IV will focus on the following:

Multivariate Time Series Analysis: VAR, VECM, Toda-Yamamoto & SVAR

- **Vector Autoregressive (VAR) Models**
  - Specification
  - Estimation
  - Inference
- **Vector Error Correction Model (VECM)**
  - Specification
  - Estimation
  - Inference
- **Toda-Yamamoto**
  - Specification
  - Estimation
  - Inference
- **StructuralVector Autoregressive (SVAR) Models**
  - Specification
  - Estimation
  - Inference

- ☐ **Software to be used: Eviews**

Kindly note that **you are responsible for your accommodation** for the duration of the course and you are also expected to come with a laptop that has the required software.

Thanks.

Signed
Workshop coordinator