《经济时间序列分析（英语）》课程简介

Economic Time Series Analysis

课程代码：151443A **Course Code：**151443A

课程名称：经济时间序列分析（英语） **Course Name：**Economic Time Series Analysis

学时：48 **Periods：**48

学分：3 **Credits：**3

考核方式：考试 **Assessment：**Examination

先修课程：概率论、数理统计 **Preparatory Courses：**Probability Theory、Mathematics Statistics

本课程是金融学(数据与计量分析)的专业必修课。本课程的应用背景十分广泛，与金融计量、风险管理等领域有着密切的联系。通过该课程，学生将学习到有关金融时间序列数据分析的基本知识和一般原理，系统掌握金融时间序列内在的结构关系特点和动态运动规律；同时，结合统计软件的学习和使用，进一步具备对实际的金融时间序列数据进行分析和建模的能力；也为后续的相关课程提供定量分析的知识基础和技能基础。

本课程在提高学生专业知识技能的同时，着重培养学生的法治思维，提升学生的学术规范性、协同合作的团队意识和道德修养。通过引导学生关注社会热点问题，采用所学的方法进行实证分析，提高学生的社会责任感、不断探索和爱国主义精神。

This course is a required course in finance (data and quantitative analysis). This course has a wide application background and is closely related to financial econometrics, risk management and other fields. Through this course, students will learn about the basic knowledge of financial time series analysis and the general principle, system to learn the structure of the financial time series is the inner relationship between characteristics and dynamic motion; At the same time, combined with the study and use of statistical software, we can further analyze and model the actual financial time series data. It also provides the knowledge base and skill base of quantitative analysis for subsequent courses.

In addition to improving students’ professional knowledge and skills, this course also focuses on cultivating their thinking of the rule of law, improving their academic standardization, teamwork and moral cultivation. By guiding students to pay more attention to the hot social issues, applying the methods what they have learned to do empirical analysis, improve their sense of social responsibility, continuous exploration and patriotism.