Intended Schedule

Date	Content	Time	Place
April 27, 2026	- Course Introduction - Theoretical Concepts: 1. Characteristics of Time Series 2. Statistical Foundations of Volatility Models 3. Univariate ARCH models - Examples + Code	9-10:45	MZG 8.136
April 27, 2026	Break	10:45-11:15	
April 27, 2026	- Presentations of students - Group Work: Practical activities involving an introduction to R and data characterisation - Paper reading	11:15-13	MZG 8.136
April 28, 2026	- Theoretical Concepts: 4. Univariate GARCH models 5. Multivariate GARCH models 6. Other conditional heteroscedastic models - Examples + Code	9-10:45	MZG 8.163
April 28, 2026	Break	10:45-11:15	
April 28, 2026	- Group Work: Practical activities involving GARCH models - Paper reading - Data assignment for the final project - Q&A related to the final project (Data Description and Exploration)	11:15-13	MZG 8.163
April 29, 2026	- Theoretical Concepts: 7. Estimation and Inference 8. Model Evaluation - Examples + Code	9-10:45	MZG 8.136
April 29, 2026	Break	10:45-11:15	
April 29, 2026	- Group Work: Practical activities involving in-sample analysis - Paper reading - Q&A related to the final project (Model Selection and Justification + Model Estimation and Diagnostics)	11:15-13	MZG 8.136
April 30, 2026	- Theoretical Concepts: 9. Volatility Forecasting 10. Empirical Applications - Examples + Code	9-10:45	MZG 8.136
April 30, 2026	Break	10:45-11:15	
April 30, 2026	- Group Work: Practical activities involving out-of-sample analysis - Q&A related to the final project (Forecasting and Evaluation) - Closing Remarks	11:15-13	MZG 8.136
May 18, 2026	Deadline for submitting the final project	Before midnight	Online