

EC 613: Advanced Topics in Financial Econometrics
FEC 514: Applications in Financial Modeling

Fall 2011

SYLLABUS

(Last updated: 2011-10-19)

Contents:

1. Some Projects From Our Recent Research
2. Analyzing Price Changes: Some Aspects
3. Univariate ARMA models
4. Multiequation models: VAR, cointegration etc.
5. GARCH models
6. Multivariate GARCH models

After this, we shall proceed with the presentation of the projects.

Grading:

Term project: 50%
Final Exam: 50%

Literature:

- ENDERS, W.: *Applied Econometric Time Series*, 3rd edition. Wiley, 2009.
- KLEIBER, C., & ZEILEIS, A.: *Applied Econometrics with R*. Springer, 2008.
- MILLS, T.C. & MARKELLOS, R.: *The Econometric Modelling of Financial Time Series*, 3rd edition. Cambridge University Press, 2008.
- TSAY, R. S.: *Analysis of Financial Time Series*, 2nd edition. Wiley, 2005.
- VENABLES, W.N. & RIPLEY, B.D.: *Modern Applied Statistics with S*, 4th edition. Springer, 2003.
- Further references will be given in the lectures.