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FM 431: Econometrics of Financial Markets

Fall 2009

Contents:

1. Introduction
2. Are Asset Returns Predictable?
3. ARMA Processes
4. GARCH Processes
5. Models With Trend
6. Multi-Equation Time Series Models
7. Cointegration and Error Correction Models
8. Multivariate GARCH Processes

Grading:

Quizzes:	30%
Midterm exam:	30%
Final exam:	40%

Literature:

- Campbell, J.Y., Lo, A.W. & MacKinley, A.C.: *The Econometrics of Financial Markets.* Princeton University Press, 1997.
- Chan, N.H.: *Time Series: Applications to Finance.* Wiley, 2002.
- Enders, W.: *Applied Econometric Time Series.* Wiley, 1995.
- Kleiber, C., & Zeileis, A.: *Applied Econometrics with R.* Springer, 2008.
- Mills, T.C.: *The Econometric Modelling of Financial Time Series.* Cambridge University Press, 1999.
- Tsay, R.S.: *Analysis of Financial Time Series.* Wiley, 2002.