

COURSE DETAIL

ECONOMETRICS FOR FINANCE

Country

United Kingdom - England

Host Institution

Brunel University London

Program(s)

English Universities

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

134

UCEAP Course Suffix**UCEAP Official Title**

ECONOMETRICS FOR FINANCE

UCEAP Transcript Title

ECONMETRICS:FINANCE

UCEAP Quarter Units

8.00

UCEAP Semester Units

5.30

Course Description

This course examines the basic regression model before considering techniques that have been developed to model the main characteristic of financial data. This course provides students with the theoretical skills needed to understand and analyze econometric studies and the practical skills needed to construct and estimate such models.

Language(s) of Instruction

English

Host Institution Course Number

EC2603

Host Institution Course Title

ECONOMETRICS FOR FINANCE

Host Institution Campus

Brunel University

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

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