

# COURSE DETAIL

## EMPIRICAL METHODS FOR FINANCE (INTRODUCTION TO ECONOMETRICS FOR FINANCE)

**Country**

Italy

**Host Institution**

University of Commerce Luigi Bocconi

**Program(s)**

Bocconi University

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Statistics Economics

**UCEAP Course Number**

144

**UCEAP Course Suffix****UCEAP Official Title**

EMPIRICAL METHODS FOR FINANCE (INTRODUCTION TO ECONOMETRICS FOR FINANCE)

**UCEAP Transcript Title**

EMPRCL MTHDS FINANC

**UCEAP Quarter Units**

6.00

**UCEAP Semester Units**

4.00

**Course Description**

This course introduces the main econometric methods and techniques used in empirical finance. The course brings together different type of knowledge: finance theory, statistics, and programming. Students learn to use software to specify, estimate, and simulate model of financial data to be used for asset allocation, risk measurement, and risk management. The course discusses topics including basic knowledge in finance, statistics, and probability; introduction to programming; returns: definitions and interpretation, measurement, data collection, and analysis; modeling and simulating returns; estimating linear models of returns; interpreting regression results; and high-order risk sources. Students are required to have completed a statistics course as a prerequisite.

**Language(s) of Instruction**

English

**Host Institution Course Number**

30285

**Host Institution Course Title**

EMPIRICAL METHODS FOR FINANCE (INTRODUCTION TO ECONOMETRICS FOR FINANCE)

**Host Institution Course Details****Host Institution Campus**

University of Commerce Luigi Bocconi

**Host Institution Faculty****Host Institution Degree****Host Institution Department**

Finance

## Course Last Reviewed

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