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 Campus
University of Commerce Luigi Bocconi

Host Institution Faculty

Host Institution Degree

Host Institution Department
Finance

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