COURSE DETAIL

FINANCIAL STATISTICS
Country United Kingdom - England
Host Institution London School of Economics
Program(s) London School of Economics
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Statistics
UCEAP Course Number 106
UCEAP Course Suffix
UCEAP Official Title FINANCIAL STATISTICS
UCEAP Transcript Title FINANCIAL STATISTIC
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description

The course covers key statistical methods and data analytic techniques most relevant to finance. Hands-on experience in analyzing financial data in the “R” environment is an essential part of the course. The course includes a selection of the following topics: obtaining financial data, low- and high-frequency financial time series, ARCH-type models for low-frequency volatilities and their simple alternatives, Markowitz portfolio theory and the Capital Asset Pricing Model, concepts and practices in machine learning as applied in financial forecasting, Value at Risk. The course covers classification techniques using random forests and simple trading strategies if time permits.

Language(s) of Instruction
English

Host Institution Course Number
ST326

Host Institution Course Title
FINANCIAL STATISTICS

Host Institution Course Details
https://www.lse.ac.uk/resources/calendar2022-2023/courseGuides/ST/2022_ST326.htm

Host Institution Campus
London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics

Course Last Reviewed
2022-2023

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