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 Campus
London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics

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