

FINS3775

Designed to provide an introduction to econometric theory and its application in empirical finance. Computer lab heavy and has an extensive use of leading statistical and econometric software that is employed extensively in research and practice.

Prerequisites: 70% or greater in FINS2624 and ECON1203 Recommended to have completed at least 5 finance courses This course is a prerequisite for undergraduate honours in finance.

Structure of the course:

Semester 1: Not offered

Semester 2: 20% Individual Assignment 40% Research Assignment 40% Final Exam

* Disclaimer: Semester 2 Assessment details may be subject to change

STUDENT REVIEW

"No tutorials, only a 3 hour lecture that is held in a computer lab"
"Learn a lot of graphing and computer skills, quite technical in those terms (e.g. dynamic models, data models, regression etc.)"
"Research heavy and very challenging"

WHEN IS IT OFFERED

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Lecture: 10-1pm