课程大纲

金融计量经济学
Financial Econometrics

课程编号： 02812070   授课对象： 硕士

学分： 2   任课教师： 张宇

课程类型： 必修   开课学期： 2025 年秋学期

选修课程：

任课教师简历（500 字左右）：

Yu Zhang is an Assistant Professor of Finance at Guanghua School of Management, Peking University. He received a Ph.D. degree in economics from Princeton University after studying at the Department of Economics and the Bendheim Center for Finance. His empirical research focuses on the intersection of macroeconomics and finance, with applications on housing, household finance, asset pricing, and supply chain finance, and has been published in journals including the Review of Financial Studies and the Review of Economics and Statistics.

任课教师联系方式：
yuzhang@gsm.pku.edu.cn

助教姓名及联系方式：

辅导、答疑时间：
By appointment

一、课程概述
Financial econometrics is the study of drawing associations and causal relationships from financial data. This course assumes no prior knowledge of econometrics.

二、课程目标
You should be able to (1) perform OLS estimation and inference using appropriate standard errors, (2) estimate binary choice models, (3) point out endogeneity and reason the choice of methods dealing with endogeneity (IV, difference-in-differences, RDD), (4) carry out event studies,. You should be fluent in R and Rmarkdown.

三、内容提要及学时分配
Week 1: R and Rmarkdown
Week 2: OLS basics
Week 3: OLS inference
Week 4: OLS additional issues (outliers, autocorrelation, heteroskedasticity)
Week 5: Binary choice and missing data
Week 6: Endogeneity, instrumental variables, RDD
Week 7: Event study, difference-in-differences, panel data, fixed effect model
Week 8: Prediction and time-series basics

<u>期末考试</u> Closed book

四、教学方式

The course material will be taught in an interaction way.

五、教学过程中 IT 工具等技术手段的应用

The course involves heavy use of Rmarkdown (or PyStata).

六、 教材

七、参考书目

Introductory Econometrics (6ed), Wooldridge.
Using R for Introductory Econometrics (2ed).
The Econometrics of Financial Markets (Campbell, Lo and MacKinlay, 1997).

八、教学辅助材料，如 CD、录影等

You are required to bring a laptop to class.

九、 课程学习要求及课堂纪律规范

Please show respect to classmates, lecturers, every one's time, and most importantly yourself.

十、学生成绩评定办法

40% HW + 60% Final.