Course material go to alive. 给分4方面

1. Topic: model in Financial Market.

★ Innovation and creativity ★ important criteria

Do not be limited by lecture note; lots of model/topic in literature can be chosen; model only mentioned (i.e. high-frequency) → extension of lecture note.

2. Data: Good data ↔ Good topic (they should be chosed simultaneously)

show how you get and deal with data

3. Testing of the result; need to do prediction; machine learning

4. Interpertation: plain language, no 专业词汇，解释给不懂statistic的人听

Graded by this 4 parts; 20% → each step 5%

Attach the code.

Innovation & Creativitity ★★ (强调了three times
(new thing to classical model is encouraged)

---

Grading 主要看report; Clear ★ 没有长度要求

早做!

20-30分

70-80%

FINAL: CP + Calculator; format is same as midterm.
全部 lec1 - lec8
lec1-lec4 | lec5-lec8 weight 很高

进程: lec6 → lec7: asset pricing model

CAPM → FF-3, FF-5

closely related to linear regression model

lec8: last topic
related stochastic volatility model / time series /
(syllabus is updated!)

lec2 中 default 6 不变,
这里我们认为 6 在变.

还剩 3 个 asg