

Course material go to alive. 俗为4方牌

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 (ie. high-frequency) → extension of lecture note.

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

↓
show how you get and deal with data

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

4. Interpretation = plain language. no 专业词汇, 解释给不懂 statistics 的人听

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

Attach the code.

Innovation & Creativity ★★ (鼓励) 3 times
(new thing to classical model is encouraged)

Grading 主要看 report ; Clear * 没有长度要求

早做!

20-30%

↑

70-80%

↑

FINAL: CP + Calculator format is same as midterm - 1

进程 = lec 6 \rightarrow lec 7 = asset pricing model

CAPM



FF-3, FF-5



closely related
to linear regression model

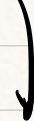
全部 lec 1 - lec 8

lec 1 - lec 4

lec 5 - lec 8
weight 最高

lec 8: last topic

(syllabus is updated!) related stochastic volatility model
1 time series 1



lec 2 中 default β 不变,
这里我们认 β 有变.

还剩 3 T a4g