RESEARCH METHODS IN FINANCE

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A1-305

Course information

Assessment details:

Quizzes, homework, attendance, project:	30%
Mid-term exam:	30%
Final exam:	40%

Textbook:

Introductory Econometrics for Finance, 4th edition, Chris Brooks, Cambridge University Press.

Course Content

PANEL REGRESSION MODELS (OLS, FIXED-EFFECT, RANDOM EFFECT)

LIMITED DEPENDENT VARIABLE MODEL (LPM, LOGIT, PROBIT)

VECTOR AUTORGRESSIVE MODEL (VAR)

MODELLING LONGTERM RELATIONSHIP IN FINANCE (COINTEGRATION, VECM)

MODELLING VOLATILITY AND CORRELATION (ARCH, GARCH, EGARCH, TGARCH…)

SIMULATION: MONTE-CARLO AND BOOTSTRAPPING