



Brief Course in Financial Time Series with R

Objectives: Present the main time series techniques in the analysis of financial assepts profitability and volatility. Implementation, through the R programming language, of the main models.

Learning Program:

1. Introduction
 - (a) The characteristics of financial time series
 - (b) R programming language
2. Linear Time Series Models
 - (a) Stationary
 - (b) Correlation and Autocorrelation
 - (c) AR model
 - (d) MA model
 - (e) ARMA model
 - (f) Unit-root Nonstationary Models
3. Conditional Heteroscedastic Models
 - (a) Volatility
 - (b) ARCH model
 - (c) GARCH model
 - (d) I-GARCH model
 - (e) GARCH-M model
 - (f) E-GARCH model
4. Other Nonlinear Models



Other Informations

Course Length: 21 hours

Place: Edifício Leonardo da Vinci, Iparque, Coimbra.

Important Dates :

- Registration deadline: 30th June.
- Course Start: 7th July

Schedule:

- 7/7/2018, 14/7/2018 and 21/7/2018, 9:30am - 1:00pm, and 2:30pm - 6pm.

Price: 150€

Payment:

- 50% at course registration
- 50% at the end of the course

Registration: Send the registration form (link) and the payment receipt to catgat.geral@gmail.com.

Informations: catgat.geral@gmail.com.