
# Financial Econometrics (W)

## Data Analysis Methods and Applications

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1. Financial data and their characteristics
2. Autoregressive and moving average (ARMA) models
3. ARCH and GARGH models
4. Nonlinear models
5. Factor models
6. Vector autoregressive (VAR) models
7. Nonstationary time series models

## Recommended Software: EViews






For more information, see https://www.eviews.com

# Evaluation

- Attendance 10%;
- Final Exam 50%;
- Thesis paper 40% (You have to submit 2 different papers if you select 2 W-courses).