

25/01 560 FINANCIAL MARKETS

Course Overview

M1: Credit Risk and Financing

M2: Return and Volatility

M3: Correlation

M4: Leverage and Nonlinearity

M5: Liquidity and Regulation

FM Forum M5

LESSON 1: SECURITIZATION

☐ Required Readings

☐ Lesson Notes

LESSON 2: VALUATION CHALLENGES:
MARKET FRICTIONS AND MODEL RISK

☐ Required Readings

☐ Lesson Notes

LESSON 3: LIQUIDITY AND THE CREDIT
MARKET

☐ Required Readings

☐ Lesson Notes

LESSON 4: LEVERAGE AND CRISIS

☐ Required Readings

☐ Lesson Notes

MODULE 5 SUMMARY

☐ Liquidity and Regulation
Screencast

ASSESSMENTS

☐ FM Practice Quiz M5

☒ FM Graded Quiz M5

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FM Graded Quiz M5

Question 3

According to "Do House Prices Influence Stock Prices? Empirical Investigation from the Panel of Selected European Union Countries.", what did the Pedroni panel cointegration test results indicate about the long-run relationship between house prices and stock prices?

- ☐ There is no cointegration relationship between the variables
- ☒ There is a strong cointegration relationship between the variables
- ☐ There is a weak cointegration relationship between the variables
- ☐ The test was inconclusive about the cointegration relationship

✗ Incorrect

QUESTIONS

- 1 2 3 4 5
- 6 7 8 9 10
- 11 12 13 14 15
- 16

