

Empirical Finance: Methods Applications

Gillian Hollebone

Housekeeping

- TA sessions: Fridays 9:00-9:50, 10:00-10:50, 1:00-1:50, 2:00-2:50
- Office hours: Wednesdays 2:00-3:00 - Let me know if that does not work for you and we can arrange another meeting time
- Email: g.hollebone@imperial.ac.uk

Housekeeping

Links for recommended textbooks

- Mostly Harmless Econometrics
- Financial Econometrics: Models and Methods

Housekeeping

Links for recommended R resources

- R for Data Science - Hadley Wickham's excellent introduction to R and Tidyverse
- An Introduction to R - Reference guide maintained by Comprehensive R Archive Network (CRAN)
- R Inferno - A guide to R disguised as Dante's Inferno

Course Structure

- Coursework 1 - Group
 - Due: February 5th 2024 at 4pm
- Coursework 2 - Individual
 - Due: February 26th at 4PM

Downloading and Updating R

R

- Windows
- Mac

RStudio

Downloading and Updating R

```
R version 4.3.2 (2023-10-31 ucrt) -- "Eye Holes"  
Copyright (C) 2023 The R Foundation for Statistical Computing  
Platform: x86_64-w64-mingw32/x64 (64-bit)
```

```
R is free software and comes with ABSOLUTELY NO WARRANTY.  
You are welcome to redistribute it under certain conditions.  
Type 'license()' or 'licence()' for distribution details.
```

```
Natural language support but running in an English locale
```

```
R is a collaborative project with many contributors.  
Type 'contributors()' for more information and  
'citation()' on how to cite R or R packages in publications.
```

```
Type 'demo()' for some demos, 'help()' for on-line help, or  
'help.start()' for an HTML browser interface to help.  
Type 'q()' to quit R.
```

```
> library(installr)
```

```
Welcome to installr version 0.23.4
```

```
More information is available on the installr project website:  
https://github.com/talgalili/installr/
```

```
Contact: <tal.galili@gmail.com>
```

```
Suggestions and bug-reports can be submitted at: https://github.com/talgalili/installr/issues
```

```
To suppress this message use:  
suppressPackageStartupMessages(library(installr))
```

```
> updateR()
```

