Financial Econometrics

Grading policy

- 1. Homework presentation (10%)
- 2. Homework submission to E3 (5%)
- 3. Paper presentation (5%)
- 4. In-class exercise (10%)
- 5. Participation (10%)
- 6. Exam 1, April 12, 2024 (25%)
- 7. Exam 2, June 7, 2024 (30%)

Tools

- 1. Textbook: https://www.principlesofeconometrics.com/
- 2. Textbook R codes: https://bookdown.org/ccolonescu/RPoE4/
- 3. Microsoft teams (code: jpgsqop) https://hackmd.io/dsB86sWTTYOTZ8h_mssHdw
- 4. GitHub for collecting homework presentation
- 5. R programming for coding