Course Schedule 2ST119 Financial Econometrics

Classroom:

Textbook:

Campbell, J.Y., A.W. Lo, and A. C. Mackinlay (1997): "The Econometrics of Markets", Princeton University Press.

Slides and notes in the lectures, and scientific articles.

Supplementary readings:

Tsay, R. S. (2005): "Analysis of Financial Time Series", Wiley, 2nd edition.

Rachev, S. T., S. Mittnik, F. J. Fabozzi, and S. M. Focardi (2007): "*Financial Econometrics*", John Wiley & Sons, Inc.

	Date	Time	Room	Teacher	Contents
Lecture 1	Nov 1	12h-15h	F332	YY	Introduction
Lecture 2	Nov 3	12h-15h	F332	YY	Statistical Properties of Asset Returns
Lecture 3	Nov 8	12h-15h	F332	YY	Asset Return Predictability and Market Efficiency
Class 1	Nov 10	12h-15h	H326		L2 & L3
Lecture 4	Nov 15	12h-15h	F332	YY	Capital Asset Pricing Model
Lecture 5	Nov 17	12h-15h	F332	YY	Multi-Factor Models and the Arbitrage Pricing Theory
Class 2	Nov 22	12h-15h	H326		L4 & L5
Lecture 6	Nov 24	12h-15h	F332	YY	Present-Value Relations

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	Date	Time	Room	Teacher	Contents
Lecture 7	Nov 29	12h-15h	F332	YY	Term Structure of Interest Rates
Class 3	Dec 1	12h-15h	H326		L6 & L7
Lecture 8	Dec 6	12h-15h	F332	YY	Modelling Time-Varying Volatility and Risk
Lecture 9	Dec 8	12h-15h	F332	YY	Market Microstructure Analysis
Class 4	Dec 13	12h-15h	H326		L8 & L9

The lecture can be preferably 3 hours, and the class 3 hours.

The class will take place in the computer lab room. There are (at most) 7 problem sets handed out for the classes. Before the classes, the students have to submit reports for them.

The working hours for the students cost much more than 7,5 ECTS. But the problem sets can be shortened if necessary.

Teacher:
YY Yukai Yang yukai.yang@statistik.uu.se
and assistants if any …

Exam:
Jan 11 8:00 - Jan 13 12:00, 2017

Re-Exam:
Feb 15 8:00 - Feb 17 12:00, 2017

The exam will be in the form of a take-home 48 hours work. The students taking the exam shall submit reports together with the program code before the deadline.