

Financial Econometrics		
<i>Lecturer:</i>		<i>Responsible for the module:</i>
Golosnoy		Golosnoy
<i>ECTS:</i>	<i>Workload:</i>	<i>Frequency:</i>
10	300	Winter
<i>Medium of instruction:</i>	<i>Max. number of participants:</i>	<i>Registration procedure:</i>
English	100	-

Master Economic Policy Consulting		Compulsory module (20 ECTS)
	X	Spec.: Quantitative Methods
		Spec.: Regional, International and Development Economics
		Spec.: Environmental, Resource and Energy Economics
		Spec.: Microeconomic Theory and Applications

Master Economics		Core-Module (min. 30 ECTS)
	X	Spec.: International Economics and Finance
		Spec.: Economic Policy
	X	Elective in Economics (min. 75 ECTS)
X	Elective in Management (max. 15 ECTS)	

Master Management and Economics	X	Elective in Management (min. 40 ECTS)
	X	Elective in Economics (min. 40 ECTS)

Master Management		Spec.: Accounting, Finance, Taxation
		Spec.: Operations and Service Management
		Spec.: Marketing
	X	Elective in Management (min. 60 ECTS)
	X	Elective in Economics (max. 30 ECTS)

Master Sales Management		Compulsory module (45 ECTS)
		Compulsory elective (min. 15 ECTS)
	X	Elective (max. 20 ECTS)

<i>Type of module</i>	Lecture:	Financial Econometrics	2 c.h.
	Tutorial:	Financial Econometrics	2 c.h.
<i>Composition of module grade</i>	100 %	Written exam	90 Min
<i>Prerequisites</i>	At least one graduate course in Econometrics		
<i>Imparted soft skills</i>	X	Analytical thinking	
	X	Independent studying and learning	
		Project/time management	
		Literature research and documentation	
		Presentation of scientific results	
		Presentation techniques/language competencies	
		Team work and capacity for team work	
X	Critical thinking		

<i>Qualification targets</i>	Analytical and logical thinking, independent learning and working, critical thinking. Understanding of models used in Empirical Finance.
<i>Short description</i>	<p>This course provides the review of empirical methods applied in a quickly growing field of financial econometrics. The course concentrates on describing and modelling stylized facts found in return and volatility time series. The important financial models (CAPM, APT) are discussed from the empirical point of view as well.</p> <p>Upon successful completion of the module "Financial Econometrics" students should be able to understand and to use modern econometric techniques for modelling financial processes.</p>
<i>Learning material and relevant literature</i>	Lecture slides will be provided, further reading recommendations will be given in the lecture.