Announcement SoSe 2017
Lecture in Mathematical Finance

Financial Econometrics (FIM)

Prof. Dr. Marcos Escobar

Area: / Modulnr.:	FIM - Quantitative Finance (Kernfach), Finanzmanagement (Kernfach), Wirtschaftsinformatik (Selected Topic), Operations Management (Selected Topic) / MA9976
Course Structure:	Lecture: 2h Exercises: 1h
Content:	This course is an intensive introduction to various econometric concepts like sampling, estimation, hypotheses testing, and (generalized) linear regression used in applied financial research. The emphasis will be on developing and applying regression-based techniques in both cross-sectional and time-series contexts. Their usefulness will also be examined in the light of current financial studies.
Audience:	MSc Finance & Information Management
Literature:	**Greene, W.H. (2008):** Econometric Analysis, 6th ed., New York: Prentice Hall. Additional Reading: **Carol Alexander (2008):** Market Risk Analysis: Quantitative Methods in Finance (Market Risk Analysis), Wiley; Har/Cdr edition.
Certificate:	Exam, 4 CP
Time:	T.B.A.
Location:	Risk Factory 2.02.03, Garching-Hochbrück, Parkring 11