Econ 412: Financial Econometrics

This course covers statistical and econometric methods used in finance; regression models; forecasting; the capital asset pricing model; factor models; and event studies.

3 Credits

Prerequisites
- Econ 402: Econometrics
- Econ 411: Asset Pricing
- Econ 410: Financial Economics

Instruction Type(s)
- Lecture: Lecture for Econ 412

Subject Areas
- Econometrics and Quantitative Economics

Related Areas
- Applied Economics
- Development Economics and International Development
- Economics, General
- Economics, Other
- International Economics