

# 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**

- <u>Applied Economics</u>
- Development Economics and International Development
- Economics, General
- Economics, Other
- International Economics

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