

# 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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