

# **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

