



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

The University of Mississippi is accredited by the Southern Association of Colleges and Schools Commission on Colleges to award certificates and baccalaureate, master's, specialist, and doctoral degrees. Contact the Commission on Colleges at 1866 Southern Lane, Decatur, Georgia 30033-4097, call 404-679-4500, or visit online at www.sacscoc.org for questions about the accreditation.

