Econ 412: Financial Econometrics

**Economics**

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 Econometrics

**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