ECON 419a. Financial Time Series Econometrics

Day / time: T/Th 1:00 -2:15 pm
Course Type: Undergraduate
Course term: Fall
Year: 2016
Instructor(s): Xiaohong Chen

Survey of methods used to analyze financial time series data. Classic linear models; autocorrelation in error variances; methods that allow for nonlinearities; methods tailored to analysis of high-frequency data and modeling of value at risk; vector autoregressive models; factor models; the Kalman filter.

Prerequisites: Two semesters of econometrics.

Semester offered: Fall
Undergrad Course Category: Methodology

Source URL: https://dev.economics.yale.edu/courses/econ-419a-financial-time-series-econometrics