

FIN-407

Empirical methods in Finance

Jondeau Eric

Cursus	Sem.	Type
Financial engineering	MA2, MA4	Obl.

Language of teaching	English
Credits	6
Session	Summer
Semester	Spring
Exam	Written
Workload	180h
Weeks	14
Hours	5 weekly
Courses	3 weekly
Exercises	2 weekly
Number of positions	

ContentSee: http://hec.unil.ch/hec/syllabus/descriptif/2318?dyn_lang=en**Learning Prerequisites****Required courses****Expected student activities****Supervision**

Office hours	No
Assistants	Yes
Forum	No

Resources**Ressources en bibliothèque**

- [Predictive regressions / Stambaugh](#)
- [Market risk analysis I / Alexander](#)
- [The Econometrics of financial markets / Campbell](#)
- [Market risk analysis II / Alexander](#)
- [Analysis of financial time series / Tsay](#)
- [Financial modeling under non-gaussian distributions / Jondeau](#)

Prerequisite for