FIN-612 Empirical Methods in Corporate Finance

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Cursus	Sem.	Туре	Language of	English
Finance		Obl.	teaching	Linglish
			Credits	3
			Session	
			Exam	Multiple
			Workload	90h
			Hours	28
			Courses	28
			Number of	
			positions	

Frequency

Every year

Summary

This course provides students with a toolbox of empirical methods for use in corporate finance research. These methods include older and more recent econometric techniques. Students will learn the econometric intuition behind each method and how to implement the methods on real data.

Content

Linear regressions, Panel Data Models, Instrumental variables, Difference-in-differences methods, Regression Discontinuity Design, Matching Methods, Discrete Choice Models, Structural Estimation.

Learning Prerequisites

Important concepts to start the course Econometrics.

Learning Outcomes

By the end of the course, the student must be able to:

• Use empirical methods in corporate finance.

Assessment methods

Paper discussion, data project, final written exam.

Resources

Websites

- http://www.valta.ch
- https://hec.unil.ch/hec/recherche/fiche?pnom=bnikolov&dyn_lang=en

