EPFL

FIN-602 | **Financial Econometrics (EDFI)**

Jondeau Eric

Cursus	Sem.	Type
Finance		Obl.

Language of teaching	English
Credits	3
Session	
Exam	Written
Workload	90h
Hours	**28**
Courses	28
Number of positions	

Frequency

Every year

Summary

Knowledge of the econometric tools that are essential to estimate financial models both for asset pricing and for forecasting purposes will be given. The course will focus on the empirical techniques most often used in the analysis of financial markets and how they are applied to actual market data.

Content

1. Characteristics of Financial Time Series
2. CAPM and Multi-Factor models
3. Efficient Markets Hypothesis
4. Modeling Volatility: GARCH Models
5. Modeling Non-normality
6. Multivariate Models

Assessment methods

Written exam.

Resources

Websites

- https://hec.unil.ch/hec/recherche/fiche?pnom=ejondeau&dyn_lang=en