

FIN-612

Empirical Methods in Corporate Finance

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Cursus	Sem.	Type
Finance		Obl.

Language of teaching	English
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