

FIN-602

**Financial Econometrics (EDFI)**

Jondeau Eric

<b>Cursus</b>	<b>Sem.</b>	<b>Type</b>
Finance		Obl.

Language of teaching	English
Credits	3
Session	
Exam	Written
Workload	90h
<b>Hours</b>	<b>28</b>
Courses	28
<b>Number of positions</b>	

**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](https://hec.unil.ch/hec/recherche/fiche?pnom=ejondeau&dyn_lang=en)