# FIN-612 Empirical Methods in Corporate Finance

| /alta Philip |      |                        |  |
|--------------|------|------------------------|--|
| Sem.         | Туре | Language of            | English  |
|              | Obl. | teaching               | English  |
|              |      | Credits                | 3  |
|              |      | Session                |  |
|              |      | Exam                   | Multiple   |
|              |      | Workload               | 90h  |
|              |      | Hours                  | 28   |
|              |      | Courses                | 28   |
|              |      | Number of<br>positions |  |
|              |      | Sem. Type              | Sem. Type<br>Dbl.<br>Credits<br>Session<br>Exam<br>Workload<br>Hours<br>Courses<br>Number of |

# 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

