

FIN-602	Financial Econometrics (EDFI)				
	Jondeau Eric				
Cursus		Sem.	Type	Language of	English
Finance			Obl.	teaching	Liigiisii
				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