

Econ 412: Financial Econometrics

Economics

This course covers statistical and econometric methods used in finance; regression models; forecasting; the capital asset pricing model; factor models; and event studies.

3 Credits

Prerequisites

- [Econ 402: Econometrics](#) \$target.descriptions.MinimumGrade\$
- [Econ 411: Asset Pricing](#) \$target.descriptions.MinimumGrade\$
- [Econ 410: Financial Economics](#) \$target.descriptions.MinimumGrade\$

Instruction Type(s)

- Lecture: Lecture for Econ 412
- Lecture: Web-based Lecture for Econ 412

Subject Areas

- [Econometrics and Quantitative Economics](#)

Related Areas

- [Applied Economics](#)
- [Development Economics and International Development](#)
- [Economics, General](#)
- [Economics, Other](#)
- [International Economics](#)

