

Econ 412: Financial Econometrics

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

- <u>Applied Economics</u>
- Development Economics and International Development
- Economics, General
- Economics, Other
- International Economics

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