

FI310 Financial Econometrics

| Instructor Information | Yao Yao Home Institution: Curtin University & Shanghai Lixin University of Accounting and Finance Email: ethan.yao@curtin.edu.au Office Hours: To be determined | | |
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| Term | December 13, 2021 - January 7, 2022 | Credits | 4 units |
| Class Hours | Monday through Friday, 120 mins per teaching day | | |
| Discussion Sessions | 2.5 hours each week, conducted by teaching assistant(s) | | |
| Total Contact Hours | 66 contact hours (1 contact hour = 45 mins, 3000 mins in total) | | |
| Required Texts (with ISBN) | Introductory Econometrics for Finance Brooks, C., Cambridge University Press 4th ed. 2019 ISBN: 9781108436823 | | |
| Prerequisite | Fundamental Statistics/Business Statistics | | |



Course Overview

This unit provides students with the statistical tools needed to track the performance and volatility of financial markets and instruments in equities, futures, options, bonds and currencies. It will also provide students with an understanding of models used to value financial assets. Students will explore market data and problems faced by fund managers and bond and currency dealers. Students will use the capital asset pricing model, the arbitrage pricing model and derivative valuation models, as well as time series models for the analysis of market data.

Learning Outcomes

Upon completion of this course, students should be able to:

- 1. demonstrate professional understanding of the nature and characteristics of financial data;
- 2. demonstrate a professional understanding of standard models used for valuation of capital assets, common stocks, bonds, options, and futures;
- 3. critically evaluate complex measures of volatility in financial time series;
- 4. demonstrate expert knowledge and awareness of the software available for statistical analysis of financial markets; and
- 5. conduct a financial research project applying econometric models.

Grading Policy

| Assessment | Final Grade |
|-------------------------------------|-------------|
| Attendance | 10% |
| Homework & Assignment | 20% |
| Mid-Term Examination | 20% |
| Group research project+presentation | 50% |

Grading Scale is as follows

| Number grade | Letter grade | GPA |
|-----------------|-----------------|-----|
| 90-100 | А | 4.0 |
| 85-89 | A- | 3.7 |
| 80-84 | B+ | 3.3 |
| 75-79 | В | 3.0 |
| 70-74 | B- | 2.7 |
| 67-69 | C+ | 2.3 |
| 65-66 | С | 2.0 |
| 62-64 | C- | 1.7 |
| 60-61 | D | 1.0 |
| ≤59 | F (Failure) | 0 |



Class Schedule

| Day 1A Brief Overview of the Classical Linear Regression Model Section A.Chapter 3 p.147-p.208 of Brooks (2019)Day 2A Brief Overview of the Classical Linear Regression Model Section B.Chapter 3 p.147-p.208 of Brooks (2019)Day 3Further Development and Analysis of the Classical Linear Regression Model Section A.Chapter 4 p.209-p.253 of Brooks (2019)Day 4Further Development and Analysis of the Classical Linear Regression Model Section BChapter 4 p.209-p.253 of Brooks (2019)Day 4Further Development and Analysis of the Classical Linear Regression ModelChapter 5 p.254-p.329 of Brooks (2019)Day 5Classical Linear Regression Model Assumptions and Diagnostic Tests Section BBrooks (2019)Day 6Classical Linear Regression Model Assumptions and Diagnostic Tests Section BBrooks (2019)Day 7Univariate Time-Series Modelling and Forecasting Section ABrooks (2019)Day 8Univariate Time-Series Modelling and Forecasting Section BChapter 6 p.330-p.386 of Brooks (2019)Day 9Multivariate ModelsChapter 7 p.387-p.436 of Brooks (2019)Day 10VAR analysisChapter 7 p.387-p.436 of Brooks (2019)Day 11Stationarity and Unit Root TestingChapter 8 p.445-p.439 of Brooks (2019)Day 12Cointegration TestingChapter 8 p.447-p.572 of Brooks (2019)Day 13Methods of Parameter Estimation in Cointegrated SystemsChapter 9 p.497-p572 of Brooks (2019)Day 14Modelling Volatility and CorrelationChapter 9 p.497-p572 of Brooks (2019)Day 15 </th <th>Date</th> <th>Lecture</th> <th>Reading/Assignments/ Examination</th> | Date | Lecture | Reading/Assignments/ Examination |
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