



FI310 Financial Econometrics

Instructor Information	Yaopeng Wang Home Institution: University of Shanghai for Science and Technology Email: peterwang0531@163.com Office Hours: To be determined		
Term	June 27, 2022 - July 22, 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)	Introduction to Econometrics Stock and Watson, Pearson Education 3rd ed. 2014 ISBN: 9781292071312		
Prerequisite	Fundamental Statistics/Business Statistics		



Course Overview

This course provides skills in data analysis and econometric methods that can help students understanding the behavior of individuals, firms, financial institutions and other agents. In this course, students will learn about statistical techniques employed in the finance and economics literature. These skills are useful both in future education (postgraduate or PhD research) and many of the jobs you apply for. Data analysis is the key in investment banking, management consulting, accounting, and most service-sector jobs. The techniques students learn will be relevant and useful in the future career. Students will also learn to program in Stata, the market leading statistical software package.

Learning Outcomes

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

1. Understand and analyzed linear regression output
2. Recognize the importance of the Gauss-Markov assumptions that underpin regression analysis and the consequence when the assumption breakdown
3. Analyze panel dataset
4. Be able to estimate time series regressions and calculate forecasts
5. Estimate and understand qualitative response models



Grading Policy

Assessment	Final Grade
Attendance	10%
Group Assignment	40%
Final Examination	50%

Grading Scale is as follows

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



Class Schedule

Date	Lecture (1h30mins)	Seminar(30mins)	Reading/Assignments/ Examination
Day 1	Review of Statistics	Discuss the seminar question	Chapter 3
Day 2	Ordinary Least Square-Part 1	Stata practice	Chapter 4-7
Day 3	Ordinary Least Square-Part 2	Stata practice	Chapter 4-7
Day 4	Ordinary Least Square-Part 3	Stata practice	Chapter 4-7
Day 5	Ordinary Least Square-Part 4	Stata practice	Chapter 4-7
Day 6	Time Series-Part 1	Stata practice	Chapter 14
Day 7	Time Series-Part 2	Stata practice	Chapter 15
Day 8	Time Series-Part 3	Stata practice	Chapter 16
Day 9	Panel Data Models-Part 1	Stata practice	Chapter 10
Day 10	Panel Data Models-Part 2	Stata practice	Chapter 11
Day 11	Qualitative Response Models-Part 1	Stata practice	Chapter 12
Day 12	Qualitative Response Models-Part 2	Stata practice	Chapter 13
Day 13	Qualitative Response Models-Part 3	Stata practice	Chapter 11
Day 14	Endogeneity Problem-Part 1	Stata practice	Chapter 12-13
Day 15	Endogeneity Problem-Part 2	Stata practice	Chapter 12-13
Day 16	Endogeneity Problem-Part 3	Stata practice	Chapter 12-13
Day 17	How to write an academic research paper-part 1		Assignment
Day 18	How to write an academic research paper-part 2		Assignment
Day 19	Revision		
Day 20	Final Examination		