FI310 Financial Econometrics (Online)

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
Course Delivery	The class will be delivered in online format. Other than recorded lecture videos, the instructor will arrange 2.5 hours' real-time interactions with students per week (via discussion forum, Zoom meetings, and WeChat). The workload students are expected to complete to properly pass this course is about 15 hours per week.		
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	Online Teaching Arrangement
Day 1	Review of Statistics	Discuss the seminar question	Chapter 3	Approximately 120 minutes recorded lecture video
Day 2	Ordinary Least Square-Part 1	Stata practice	Chapter 4-7	Approximately 120 minutes recorded lecture video
Day 3	Ordinary Least Square-Part 2	Stata practice	Chapter 4-7	Approximately 120 minutes recorded lecture video
Day 4	Ordinary Least Square-Part 3	Stata practice	Chapter 4-7	Approximately 120 minutes recorded lecture video
Day 5	Ordinary Least Square-Part 4	Stata practice	Chapter 4-7	Approximately 120 minutes recorded lecture video
Day 6	Time Series-Part 1	Stata practice	Chapter 14	Approximately 120 minutes recorded lecture video
Day 7	Time Series-Part 2	Stata practice	Chapter 15	Approximately 120 minutes recorded lecture video
Day 8	Time Series-Part 3	Stata practice	Chapter 16	Approximately 120 minutes recorded lecture video
Day 9	Panel Data Models-Part 1	Stata practice	Chapter 10	Approximately 120 minutes recorded lecture video
Day 10	Panel Data Models-Part 2	Stata practice	Chapter 11	Approximately 120 minutes recorded lecture video
Day 11	Qualitative Response Models-Part 1	Stata practice	Chapter 12	Approximately 120 minutes recorded lecture video
Day 12	Qualitative Response Models-Part 2	Stata practice	Chapter 13	Approximately 120 minutes recorded lecture video
Day 13	Qualitative Response Models-Part 3	Stata practice	Chapter 11	Approximately 120 minutes recorded lecture video
Day 14	Endogeneity Problem-Part 1	Stata practice	Chapter 12-13	Approximately 120 minutes recorded lecture video
Day 15	Endogeneity Problem-Part 2	Stata practice	Chapter 12-13	Approximately 120 minutes recorded lecture video
Day 16	Endogeneity Problem-Part 3	Stata practice	Chapter 12-13	Approximately 120 minutes recorded lecture video
Day 17	How to write an academic research paper-part 1		Assignment	Approximately 120 minutes online interaction
Day 18	How to write an academic research paper-part 2		Assignment	Approximately 120 minutes online interaction
Day 19	Revision			Approximately 120 minutes online interaction
Day 20	Final Examination			Approximately 120 minutes online exam

Please note that online teaching arrangement is possible to be adjusted.