

Econ 371b. Financial Time Series Econometrics

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Econ 371b. Financial Time Series Econometrics

Day / time: M/W 1:00 - 2:15 pm

Course Type: Undergraduate

Course term: Spring

Not offered

Year: 2016

Instructor(s): [Xiaohong Chen](#)

Survey of methods used to analyze financial time series data. Classic linear models; autocorrelation in error variances; methods that allow for nonlinearities; methods tailored to analysis of high-frequency data and modeling of value at risk; vector autoregressive models; factor models; the Kalman filter.

Prerequisites: ECON 131 and 132, or ECON 135 and 136.

Semester offered: Not offered

Undergrad Course Category: Methodology

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