Financial econometrics

Course title - Intitulé du cours	Financial econometrics
Level / Semester - Niveau /semestre	M2 / S2
School - Composante	Ecole d'Economie de Toulouse
Teacher - Enseignant responsable	Nour Meddahi
Other teacher(s) - Autre(s) enseignant(s)	
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Other teacher(s) - Autre(s) enseignant(s)	
Lecture Hours - Volume Horaire CM	30
TA Hours - Volume horaire TD	0
TP Hours - Volume horaire TP	0
Course Language - Langue du cours	English
TA and/or TP Language - Langue des TD et/ou TP	

Teaching staff contacts - Coordonnées de l'équipe pédagogique :

Email: nour.meddahi@tse-fr.eu
Office: MF 417
Office hours: By appointment
Preferred means of interaction: after the classes

Course Objectives - Objectifs du cours :

The main goal of the course is to familiarize students with modeling, estimating and forecasting financial time series models. Course outline: During the 10 weeks of lectures, we will cover different topics. - Introduction to Financial Econometrics - Predictability of Asset Returns - Volatility Models - Financial Risk Management: Value-at-Risk, Expected Shortfall, and Systemic Risk Models - Dynamic Term Structure of Interest Rates - Econometric Analysis of Option Pricing Models - High Frequency Data - Event-Study Analysis - Factor Models - CCAPM

Prerequisites - Pré requis :

No prerequisities for EEE students

Grading system - Modalités d'évaluation :

Two home works (30% each) and a final exam (40%).

Bibliography/references - Bibliographie/références :

Campbell, J. Y., A. Lo and A. C. MacKinlay, The Econometrics of Financial Markets, Princeton University Press, 1997. Christoffersen, P. F., Elements of Financial Risk Management, Academic Press, 2003. Cochrane, J., Asset Pricing, Princeton University Press, 2001. Gourieroux, C. and J. Jasiak, Financial Econometrics: Problems, Models, and Methods, Princeton University Press, 2001. Singleton, K. J., Empirical Dynamic Asset Pricing: Model Specification and Econometric Assessment, Princeton University Press, 2006. Taylor, S. J., Asset Price Dynamics, Volatility, and Prediction, Princeton University Press, 2005. Tsay, R. S., Analysis of Financial Time Series, Wiley, 2002.