FEAA
FACULTATEA DE ECONOMIE
ŞI ADMINISTRAREA AFACERILOR
UNIVERSITATEA "AL. I. CUZA" IAŞI

TUTORIAL COURSE FORM

2020-2021 ACADEMIC YEAR

Name of the tutorial course (incoming Erasmus/exchange students)	*Financial econometrics*
Name of the professor	Mircea Asandului
Email of the professor	mircea.asandului@uaic.ro
Office of the professor **Consultation hours**	B315
Semester(s) in which the tutorial course is available	I/II
No. of ECTS credits	5
Level of study (bachelor/master/PhD)	Bachelor/Master
Short description/Contents	The course is concerned with the special statistical concerns that arise when modelling time series data, such as commodity/asset prices, stock market returns, interest rates or exchange rates. Topics include key characteristics of financial data, concepts of volatility and risk, modelling time varying volatility (ARCH models), and modelling relationships among financial series. 1. Introduction to Financial Econometrics, Data Types, Sources of Economic Data 2. Statistical Background and Basic Data Handling 3. Time-Series Models 4. Modelling the variance: ARCH-GARCH Models
Assessment/Evaluation	Assessment Research project (100%)
Bibliography	Asteriou, D., Hall, S., *Applied econometrics, Palgrave*, 2016 Greene, W.H., *Econometric analysis,* Prentice Hall, 2003
Observations	Tutorial course