Department of Economics

**Çankaya University**

Session: 2014-2015

Semester: Fall

Course: ECON505, Financial Econometrics

Credit: 3-0-3

Lecture Hours: Thursday, 18:00-20:50 (A317)

Instructor: M. Qamarul ISLAM

 Department of Economics, Room K515 (Central Campus)

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Books: Financial Econometrics

by Peijie Wang

 Routledge, Tylor & Francis

 ISBN: 978-0415426695

 Introductory Econometrics for Finance

by Chris Brook

 Cambridge University Press

 ISBN: 978-0521694681

Grading: Mid Term Exam 40 %

 Final Exam 60 %

Course Outline:

 Topic Week

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 Introduction 1

 Regression Models in Finance 2, 3

 Time Series Models (Univariate) 4, 5

 Time Series Models (Multivariate) 6, 7

 **MID TERM EXAMINATION 8**

 Maximum Likelihood Estimation 9

 ARCH and GARCH Models 10

 Panel Data Regression 11

 Switching Models 12

 Returns Distribution 13

 Robust Regression Techniques 14