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

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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