Forschungsgruppe Finanz- und Versicherungsmathematik
TUM School of Computation, Information and Technology
Technische Universität München

# Announcement SoSe 2024
# Lecture in Mathematical Finance

## Financial Econometrics (FIM)

### Prof. Dr. Marcos Escobar-Anel

**Area: / Modulnr.:** FIM / MA9976

**Course Structure**: Lecture: 2h Exercises: 1h

**Content**: This course is an intensive introduction to topics within financial econometrics. The course starts with a review of basic statistics, including sampling distributions, estimation techniques, and test of hypotheses. Generalized linear regression and GARCH models are studied with applications on financial data. The emphasis will be on developing and applying regression-based techniques with GARCH residuals in both cross-sectional and time-series contexts. Their usefulness will also be examined in the light of current financial studies.

**Audience:** MSc Finance & Information Management

**Literature**: **Greene, W.H. (2008):** Econometric Analysis, 6th ed., New York: Prentice Hall.
Additional Reading:
**Carol Alexander (2008):** Market Risk Analysis: Quantitative Methods in Finance (Market Risk Analysis), Wiley; Har/Cdr edition.

**Certificate**: Written or oral examination, 6 CP

**Location/Time:** see TUMonline