MT-627 Financial Econometrics

Advanced Regression Analysis with Financial Data (Time Series and Panel Data) Simultaneous Equations Models; Univariate Financial Time Series Modelling; AR, MA ARMA and ARIMA models (Box-Jenkins Approach); Modelling Long-run relations in Finance; Modelling Conditional Volatility: ARCH and GARCH Models; Advanced Panel Data Methods in Finance; Generalized Method of Moments (GMM); Proximity Score Matching (PSM); Non-Linear Autoregressive Distributed Lag Model (NARDL); Limited Dependent Variable (LDV) Models.

Text book(s)

1. Chris Brooks, “Introductory Econometrics for Finance”, Latest Edition, Cambridge University Press, U.K

Reference Book(s)

1. Ruey S. Tsay, “Analysis of Financial Time Series”, 3rd Edition, John Wiley & Sons

2. Jeffery M. Wooldrige, “Introductory Econometrics: A Modern Approach” 5th Edition, Cengage Learning.