Advanced Research Methods in Finance, 7,5 HE credits
Avancerade forskningsmetoder i finans, 7,5 hp

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Established: 2022-06-02
Established by:
Applies from: H22

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Learning outcomes
The purpose of this course is to present the econometric techniques used in empirical finance research and to make students aware of how these techniques can be applied.

Upon completion of the course, students should be able to:

Knowledge and Understanding
- Describe the key models used in modern financial econometrics at the advanced level
Skills and Abilities
- Apply econometric methods and interpretation of the results at an advanced level
Judgement and approach
- Evaluate the most appropriate financial econometric models and design methodologies for solving complex problems.

Entry requirements
Bachelor's degree of 180 HE credits with 90 HE credits in the major subject field of Economics with at least 7,5 HE credits in Finance at intermediate level and 7.5 HE credits in Econometrics or Statistics, or equivalent.
Alternatively, a bachelor's degree of 180 HE credits with 90 HE credits in the major subject field of Business Administration, with at least 7,5 HE credits in Micro economics and 7.5 HE credits in Macro economics and at least 7,5 HE credits in Finance at intermediate level and 7.5 HE credits in Econometrics or Statistics, or the equivalent.
Verified knowledge of English corresponding to the course English 6 in the Swedish Upper Secondary School or equivalent

The forms of assessment of student performance
Written individual exam. Detailed instructions, grading criteria, and the schedule for all assessment elements for regular examination and re-examination will be presented in the course description at the course introduction.

Course contents
The purpose of this course is to present the econometric techniques used in empirical finance

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research and how these techniques can be applied using an econometrical software.
The main topics in the course are:

- The classical linear regression model (simple and multiple)
- Univariate time series modelling
- Multivariate models
- Modelling long-run relationships in finance
- Modelling volatility
- Panel data

Other regulations

Course grading: F/Fx/E/D/C/B/A - Insufficient, Insufficient- more work required before the credit can be awarded, Sufficient, Satisfactory, Good, Very Good, Excellent
Course language: The teaching is conducted in English.

General rules pertaining to examination at University West are available at www.hv.se.

If the student has a decision/recommendation on special support due to disability, the examiner has the right to examine the student in a customized examination form.

Cycle

Second cycle

Progressive specialization

A1F - second cycle, has second-cycle course/s as entry requirements

Main field of study

Economics

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