Forschungsgruppe Finanz- und Versicherungsmathematik
Fakultät für Mathematik
Technische Universität München

# Announcement SoSe 2022
# Lecture in Mathematical Finance

## Financial Econometrics (FIM)

### Prof. Dr. Marcos Escobar

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

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

**Content**: This course is an intensive introduction to various econometric concepts like sampling, estimation, hypotheses testing, and (generalized) linear regression used in applied financial research. The emphasis will be on developing and applying regression-based techniques 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:** T.B.A.