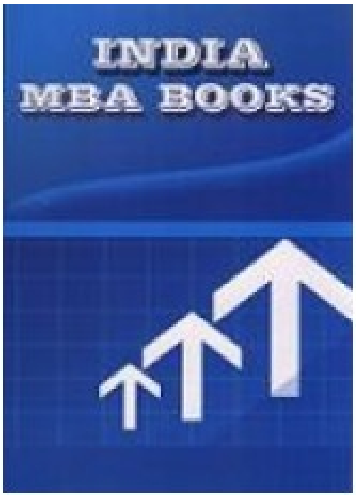
Financial Econometrics



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Financial Econometrics

Unit I

Financial Econometrics: Meaning, Nature, scope and methodology of Financial Econometrics, Types of Data, Returns in financial modelling, process of formulation of econometric model. Simple Linear Regression Model: Assumptions, Procedures and properties of OLS estimator, Co-efficient of determination, Tests of significance, Maximum Likelihood Method; Multiple Linear Regression Analysis: Method of least squares, Properties of OLS estimator, Test of significance of regression coefficient, R2 and adjusted R2. (12 Hours)

Unit II

Issues with Classical Regression Model: Multicollinearity, Autocorrelation and Heteroskedasticity; Functional forms; Dummy variables-Nature and uses. Stationary Time Series Models: Stochastic process, Stationary, Modeling AR, MA, ARMA processes, Deterministic and stochastic trends, unit roots, testing unit roots – Dickey & Fuller, Phillips and Perron tests.

(10 Hours)

Unit III

Modelling Volatility – Conditional Heteroscedastic Models: ARCH Models, GARCH

Models,
Estimation of GARCH Models, Forecasting with GARCH Model, Asymmetric GARCH Models, The
GARCH-in-Mean Model, Volatility and Correlation: The VECH Model, The Diagonal VECH Model,
The BEKK Model, The Constant Correlation Model, the Dynamic Correlation Model. Vector
Autoregressive Models: Issues in VAR, Hypothesis Testing in VAR
(10 Hours)
Unit IV
Advanced Topics in Regression Analysis Selected Topics: Dynamic Econometric Models: distributed
lag models; autoregressive models; instrumental variable estimation; simultaneous equation models.
Panel Data Models Methods of estimation; fixed effects model; random effects model

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