



COURSE: Financial Econometrics		
DEGREE: Finance and Accounting	YEAR: 4	TERM: 1

WEEKLY PLANNING								
WEEK	SESSION	DESCRIPTION	GROUPS (mark X)		Special room for session (computer classroom, audio-visual classroom...)	WEEKLY PROGRAMMING FOR STUDENT		
			LECTURES	SEMINARS		DESCRIPTION	CLASS HOURS	HOMEWORK HOURS (Max. 7h week)
1	1	Objetives: empirical properties of financial data	x				1,5	6
1	2	Empirical analysis of financial data		x	Computer	Study	1,5	
2	3	Differences between Independence and incorrelation	x				1,5	6
2	4	Empirical analysis of financial data		x	Computer	Study	1,5	
3	5	ARCH model: interpretation	x				1,5	6
3	6	Fitting the ARCH model		x	Computer	Study	1,5	
4	7	Fitting the ARCH model: residual analysis	x				1,5	6
4	8	Fitting the GARCH model		x	Computer	Homework 1	1,5	
5	9	GARCH model	x				1,5	6
5	10	Solutions to Homework 1		x		Study	1,5	

6	11	Integrated GARCH model	x				1,5	6
6	12	Fitting the GARCH model		x	Computer	Study	1,5	
7	13	Asymmetric GARCH model	x				1,5	6
7	14	Partial evaluation 1		x		Study	1,5	
8	15	Volatility forecasting	x				1,5	6
8	16	Forecasting the volatility of real financial returns		x	Computer	Homework 2	1,5	
9	17	Computing the value at risk	x				1,5	6
9	18	Solutions to Homework 2		x		Study	1,5	
10	19	Multivariate GARCH models: difficulties	x				1,5	6
10	20	Fitting multivariate GARCH models		x	Computer	Study	1,5	
11	21	Multivariate GARCH models: BEKK y DCC	x				1,5	6
11	22	Fitting multivariate GARCH models		x	Computer	Study	1,5	
12	23	Forecasting the correlation between financial assets	x				1,5	6
12	24	Partial evaluation 2		x	Computer	Homework 3	1,5	
13	25	GARCH models for portfolios	x				1,5	6
13	26	Forecasting the correlation between financial assets		x	Computer	Study	1,5	
14	27	Revision of the course	x				1,5	6
14	28	Solutions to Homework 3		x		Study	1,5	

Subtotal 1 **42** **84**

Total 1 (Hours of class plus student homework hours between weeks 1-14)	126
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15		Tutorials, handing in, etc						
16		Assessment					3	
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18								

Subtotal 2 **3** **21**

Total 2 (Hours of class plus student homework hours between weeks 15-18)	24
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TOTAL (Total 1 + Total 2)	150
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