MBA 568 : Financial Econometrics

This course introduces basic principles and tools of econometrics using finance theories and relevant empirical applications. Students conduct applied financial research using appropriate statistical software such as SPSS and E-Views while covering essential theoretical concepts and statistical tools. The course will cover the fundamentals of probability, statistics, and regression analysis, as well as ARCH and GARCH models and other techniques appropriate for financial modelling.

Grad Scheme

Letter

Credits 3