SYLLABUS

Financial Econometrics II, BUSN 6360-27552, Spring 2019

General Information
Time and Location: W 1:00-3:50PM, CoBA Lab #2
Instructor: Dr. Xiaojin (Aaron) Sun
Email: xsun3@utep.edu
Office: BUSN-222
Office Hours: By appointment

Course Overview
This two-semester sequence of PhD Financial Econometrics is an in-depth study of quantitative methods as employed in finance and accounting research.
I have given a review on linear models, maximum likelihood, and generalized method of moments, and covered static linear panel data models, simple discrete choice models, and Tobit and selection models in the Fall. This semester I will talk about dynamic panel data models, unbalanced panel data models, and treatment evaluation. If time permits, I will also cover a few time series models, e.g., simple autoregressive models, moving-average models, ARMA models, the ARCH and GARCH models, and vector autoregressive models.

Textbook


Statistical Software
- Stata (available via UTEP MyAPPS)
Grading Policy

The class grade will be determined by the following components:

- **Homework Assignments (10% × 5):** Five homework assignments will be given during the semester. Assignments will usually be collected on Tuesdays by 5PM unless otherwise announced. No late submissions will be accepted. Your homework should be typed in Latex (or Microsoft Word).

- **Term Project and Presentation (50%):** You will have to find a topic in your area and use the knowledge acquired in this class to write a paper of your own. The project should consist of
  1. complete Stata code that produces all your results,
  2. nicely formatted figures and tables produced by your code,
  3. and a complete research paper.

The last day of the semester (May 8th) will be reserved for presentations. Each student will have about 40 minutes.

**Grading Scale:** 90+=A, 80-89=B, 70-79=C, 60-69=D, 59 and below=F.

Tentative Course Schedule

<table>
<thead>
<tr>
<th>Course</th>
<th>Text</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dynamic Panel Data Models</td>
<td>Baltagi Ch 8</td>
</tr>
<tr>
<td>Unbalanced Panel Data Models</td>
<td>Baltagi Ch 9</td>
</tr>
<tr>
<td>Treatment Evaluation</td>
<td>Lecture notes</td>
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<tr>
<td>Linear Time Series Analysis</td>
<td>Lecture notes</td>
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<tr>
<td>Conditional Heteroscedastic Models</td>
<td>Lecture notes</td>
</tr>
<tr>
<td>Vector Autoregression Models</td>
<td>Lecture notes</td>
</tr>
</tbody>
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