Financial Econometrics II, BUSN 6360-26690, Spring 2020

General Information
Time and Location: M 1:30-4:20PM, CoBA Lab #2
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Email: xsun3@utep.edu

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 and simple discrete choice models in the Fall. This semester I will talk about dynamic panel data models, treatment evaluation, and Tobit and selection models.

Course Objectives
This course aims to equip students with the econometric tools needed to analyze finance and accounting data. Students are expected to acquire theoretical knowledge on key econometric methods and practical ability to apply that knowledge in their own research.

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 Sundays 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 4th) 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

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<td>Treatment Evaluation</td>
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Reading List

**Dynamic panel**


**Treatment evaluation**


