GEORG-AUGUST-UNIVERSITÄT
GÖTTINGEN

Courses taught in English at the Faculty of Economic Sciences

Module No.: M.WIWI-VWL.0124 **Title:** Seminar in Financial Econometrics	**Credits:** **6 C** **2 WLH**
Course Content: This seminar covers topics in time series analysis with an emphasis on applications in macroeconomics, international finance, and financial economics. The focus will be on both the statistical theory as well as relevant applications in macroeconomics and finance. Students acquire important econometric techniques including ARMA models, ARCH / GARCH models, simulation methods, and filtering methods. Further, students improve their skills in writing a seminar paper and presenting a topic in front of an audience. Moreover, students should be able to elaborate on a topic independently. This process involves literature research, scientific work and writing and the appropriate oral presentation of the written paper.	**Course Type:** Seminar

Recommended Prerequisites: Econometrics I	**Exam:** Thesis and presentation in class
Recommended Semester: 3-4	**Cycle:** irregular
Literature: tba	**Lecturer:** Prof. Dr. Tino Berger