ECON 6219
Financial Econometrics
Spring Semester 2015

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Required Texts: Introductory Econometrics for Finance, 3rd edition, by Chris Brooks

About this Class
Financial econometrics is the econometrics of financial markets. It is a quest for models that describe (and in some cases forecast) financial data such as series of prices, returns, and interest rates, as well as financial ratios, default rates, and so on. Essentially, whenever statistical techniques are applied to financial data, that constitutes financial econometrics.

Course Objectives
• To review classical linear regression models
• To learn univariate and multivariate time series modeling and forecasting techniques.
• To be able to write computer programs to apply econometric techniques to problems in finance.

Academic Integrity
I take academic dishonesty very seriously, and I expect you to do so as well. You are responsible for understanding the University’s policy regarding Academic Integrity. That policy can be found in the 2014-2015 Graduate Catalog.

Electronic Communications
All students at UNC-Charlotte are assigned a student email account, which is the official means of communication between the University and the student. Although I will certainly respond to you if you use another email system, you should be aware that any class-wide announcements that I send through email will be sent to your UNC-Charlotte ‘49er account.

Grading Policies
There will be one in-class midterm exam and one cumulative in-class final exam. The midterm will count for 20% of your final grade, and the final will count for 40% of your final grade. The format of the tests will be a mixture of discussion questions and problems. I will also assign weekly homework, which I will grade. Your average score on these homework assignments will account for the remaining 40% of your grade.

Grading Scale
The lower bounds for final grades of A, B, C will be no higher than 90, 80, and 70 percent of the total available points, respectively. Grades will be curved if necessary.

Missed Tests
Make up exams will only be administered if your absence is unavoidable. You must make me aware of any such unavoidable absences as soon as possible after you learn of them so that an alternative exam time can be set.

Statement on Diversity
The Belk College of Business strives to create an inclusive academic climate in which the dignity of all individuals is respected and maintained. Therefore, we celebrate diversity that includes, but is not limited to ability/disability, age, culture, ethnicity, gender, language, race, religion, sexual orientation, and socio-economic status.