ECON 763. FINANCIAL ECONOMETRICS.

Credits: 3

Offered by: Economics (Graduate Studies)

Terms offered: Winter 2026

View offerings for Winter 2026 in Visual Schedule Builder.

Description

This course covers advanced time series methods used in the analysis of financial data and other potentially non-stationary time series. Topics: integrated time series, co-integration, unit root testing, conditional heteroscedasticity, long memory, non-parametric and neural network models. Applications include market efficiency, stochastic volatility and predictability of asset returns.

Most students use Visual Schedule Builder (VSB) to organize their schedules. VSB helps you plan class schedules, travel time, and more.

Launch Visual Schedule Builder