Financial Econometrics

Hilary Term Overview

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This version: January 14, 2019

January 17, 2019

Overview

- Topics this term:
  - Volatility measurement and modeling
  - Value-at-Risk
  - Modeling the mean multiple time series
  - Measuring and forecasting correlation and non-linear dependence
- Each module is scheduled for 2 weeks
- Course is highly cumulative
  - Heavy reliance on the material in the time-series chapter

Assessment

- Two group empirical assignments
  - Each 10% of final grade
  - Week 5
  - Week 9

Group Work

Please make sure you have a group now if you do not. Teamwork is an essential part of the course. Exceptions to the group requirement will only be made in the most extraordinary circumstances.

- Final Exam in April
  - 60% of total mark with minimum required grade
  - 3 parts
    - Multiple Choice – new this year
    - Short Answer – similar to sub-problems on weekly assignments
    - Long answer – most weekly assignments are former exam problems

Support

- Microsoft Teams is the main avenue for support
  - Like Slack: desktop, tablet, phone or browser
  - Monitored by both class teacher and me
  - Please drop in any time and post questions or issues
  - You should have received an invitation in your email
    - Link also on Canvas course home
- Online office hours via Teams
  - Friday 10 – 12
  - Also by appointment
- Weekly problem sheets
  - These are the best preparation for the exam in April
- Weekly multiple choice quizzes on Canvas
  - Simple method to assess concept knowledge
  - Not a substitute for weekly long problems