APPLIES TO ACADEMIC YEAR 2011/2012

EXC 2505 Empirical Methods in Finance - RE-SIT EXAMINATION

Programme
Re-sit examination

Responsible for the course
Kjell Jørgensen

Department
Department of Financial Economics

Term
According to study plan

ECTS Credits
6

Language of instruction
English

Introduction

Objective
The aim of the course is to provide students with an elementary but comprehensive introduction to econometrics. Special attention will be given to methods required for solving empirical issues in finance.

Prerequisites
EXC 2300 Basic Financial Management or equivalent.

Compulsory reading
Books:
Koop, Gary. 2006. Analysis of financial data. Chichester : John Wiley

Recommended reading

Other:
Any basic econometrics book

Course outline
1. Introduction, OLS
2. Regression analysis, assumptions
3. Hypothesis testing
4. Specification
5. Multicolinearity
6. Autocorrelation
7. Heteroscedasticity
8. Exercises, revision
9. Time series models
10. Simultaneous equations
11. Prediction
12. Event studies

Computer-based tools
Students are required to use computer-based tools such as Excel, SPSS and/or Eviews or the equivalent.

Course structure
The course is based on 36 teaching hours plus 6 hours of problemsolving using statistical software.

Examination

Grade in the course is based on a three- hour Multiple Choice exam.

Examination code(s)
EXC 25051 - A Multiple Choice exam accounts 100% of the final grade in EXC 2505 Empirical Methods in Finance, 6 credits.

Examination support materials
BI-approved exam calculator. Examination support materials at written examinations are specified under exam information in our web-based Student Handbook. Please note the use of calculator and dictionary. http://www.bi.edu/studenthandbook/examaids

Re-sit examination
This course was taught for the last time in the autumn semester of 2010. A re-sit exam will be offered every term as from autumn 2011 and including the spring semester of 2013.

Additional information