Course Objective: This Advanced Topics in Econometrics will cover empirical finance. The purpose of the course is to give a short, non technical introduction to mathematical finance and a solid knowledge of some of the econometric methods used in empirical finance. The course will enable you to do work in empirical finance and to work with problems in financial economics.


Additional sources:

Two other books which might be useful are
  And
  Keith Cuthbertson, Quantitative Financial Economics, Wiley 1997

They cover other methods and applications than James & Webber and Cuthberson is a very easy introduction to many applications.

If you want an introduction to continuous time, mathematical finance one of many possible books is

Lectures: The lectures will be held in Heady 274 Tuesday and Thursday 11:00-12.15.

Due to traveling the lectures are cancelled:
  January 23 and 25
  February 13, 15, 20
  April 3 and 5

From Thursday, February 22, the lectures will be Tuesday and Thursday, 10.50-12.30, Heady 274.
**Exams:** The exam will be a take home exam (7 days) at the end of the course.

**Contact information:** If you need to get in touch with me, send an email or stop by office.