

**COURSE DATA****DATA SUBJECT****Code:** 42204**Name:** Financial econometrics**Cycle:** Master's Degree**ECTS Credits:** 6**Academic year:** 2025-26**STUDY (S)**

Degree	Center	Acad. year	Period
2081 - Master's Degree in Banking and Quantitative Finance	Facultat d'Economia	1	Annual

**SUBJECT-MATTER**

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	Compulsory subjects	COMPULSORY

**COORDINATION**

BRETO MARTINEZ CARLES

**SUMMARY****PREVIOUS KNOWLEDGE****RELATIONSHIP TO OTHER SUBJECTS OF THE SAME DEGREE**

There are no specified enrollment restrictions with other subjects of the curriculum.

**OTHER REQUIREMENTS****COMPETENCES / LEARNING OUTCOMES****DESCRIPTION OF CONTENTS**

1.



## 2.

**WORKLOAD****PRESENCIAL ACTIVITIES**

Activity	Hours
Theory	30,00
Computer classroom practice	15,00
Classroom practices	15,00
<b>Total hours</b>	<b>60,00</b>

**NON PRESENCIAL ACTIVITIES**

Activity	Hours
Attendance at other activities	0,00
Individual or group project	0,00
Independent study and work	0,00
Preparation of lessons	0,00
Preparation for assessment activities	0,00
Resolution of case studies	0,00
<b>Total hours</b>	<b>0,00</b>

**TEACHING METHODOLOGY****EVALUATION****REFERENCES**

- Campbell, J. Y., Lo, A. W. y MacKinlay, A. C. (1997). The Econometrics of Financial Markets. Princeton University Press. - Davidson, R. y MacKinnon, J. G. (2004). Econometric Theory and Methods. Oxford University Press. - Greene, W. H. (2008). Econometric Analysis. Prentice Hall, sexta edición. - Marín, J.M. y Rubio, G. (2001). Economía Financiera. Antoni Bosch, Barcelona.