COURSE DATA

DATA SUBJECT

Code: 42204
Name: Financial econometrics
Cycle: Master's Degree
ECTS Credits: 6
Academic year: 2026-27

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
Total hours	**60,00**

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
Total hours	**0,00**

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.