COURSE DATA

DATA SUBJECT

Code: 42211
Name: Financial econometrics (extension)
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	2	Annual

SUBJECT-MATTER

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	Optional subjects	ELECTIVES

COORDINATION

TORRO I ENGUIX HIPOLIT

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.

3.

4.

5.

6.

7.

8.

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

- Notas de clase Hamilton, J.D. (1994), Time Series Analysis, Ed. Princeton University Press Tsay, R.S. (2010), Analysis of Financial Time Series, Wiley-Interscience, Third Edition Franses, P.H. and Dick van Dijk (2000), Non-linear time series models in empirical finance, Cambridge University Press. Diebold, F.X. and K. Yilmaz, (2015), Financial and Macroeconomic Connectedness: A Network Approach to Measurement and Monitoring, Oxford University Press Campbell, A. Lo, y A.C. MacKinlay (1997), The econometrics of financial markets, Princeton University Press Hamilton, J. (1999), Time series analysis, Princeton University Press Novales, A. (1993), Econometria, Mc Graw-Hill