

2nd year elective Course

Advances in Empirical Finance: Financial Econometrics and Empirical Portfolio Choice

by **Rossen Valkanov**(UC San Diego, Rady School of Management)

Website: <http://rady.ucsd.edu/valkanov/>

Course Description:

- Class: 9:00-10:30 and 10:40-12:10.
- Two empirical/theoretical projects: Sole-authored
- Project 1: Predictability--Assigned: Jan 9th, 2009. Due: Jan 12th, 2009
- Project 2: Topic of your choice--Assigned 16th, 2009. Due: 25th, 2009
- Be ready to discuss the topic of your project on the 16th
- All projects will be graded by Jan 31st, 2009.
- Lecture 1: Introduction--returns
- Lecture 2: Predictive regressions
- Lecture 3: Economics behind predictive regressions—future areas of research
- Lecture 4: Volatility Modelling
- Parametric and Nonparametric
- Lecture 5: Volatility Modelling—Realized Volatility, MIDAS, and other methods
- Lecture 6: Risk-Return Tradeoff, Forecasts of Volatility
- Lecture 7: Empirical Portfolio Choice
- Lecture 8: Advanced topics in financial econometrics

Course material

Please contact ulrike.walser@vgsf.ac.at

Time schedule:

Wed,	Jan 07	09:00-12:00 S4 (H46)
Thu,	Jan 08	09:00-12:00 S4 (H46)
Fr,	Jan 09	09:00-12:00 S4 (H46)
Mon,	Jan 12	13:00-18:00 S3 (H46)
Tue,	Jan 13	09:00-12:00 S4 (H46)
Wed,	Jan 14	09:00-12:00 S4 (H46)
Thu,	Jan 15	09:00-11:30 S4 (H46)
Fri	Jan 16	09:00-12:00 S4 (H46)

Location:

Wirtschaftsuniversität Wien
 1190, Heiligenstädter Strasse 46-18
 S1, S2, ... ground floor
 S3, S4, ... 2nd floor
 Entrance to the department 3rd floor

Examination:

tba