MASTER OF SCIENCE IN WEALTH MANAGEMENT
MAÎTRISE UNIVERSITAIRE EN GESTION DE PATRIMOINE

FINANCIAL ECONOMETRICS (S413056)
Prof. Olivier SCAILLET
6 ECTS
Semester: Autumn
Teaching language: English

- Static (Marginal) Analysis

  Descriptive Statistics; Kernel Estimation of Densities; Asymptotic Properties; Linear Regression; Application to CAPM; Application to APT; Life Cycle Models and CCAPM; Optimisation Algorithms; Kernel Estimation of Cond. Mean; Applications: Sensitivity Analysis of Var and ES; Introduction to Extreme Value Theory; Scoring Procedures; Bootstrap Procedures

- Dynamic (Conditional) Analysis

  Stationary Processes; Innovation of a Process; ACF, PACF and ARMA Models; Nonlinear AR Models; Conditional Var and ES; ARCH Models; Stochastic Volatility Models

http://www.scaillet.ch/Home_Page_of_Olivier_Scaillet.htm

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