CRONOGRAMA – WEEKLY PLANNING
COURSE: _ECONOMETRICS FOR FINANCE
Master in Finance

Week	Schedule for the classroom		Working at home
	Contents and activities	**Activities and resources**	
1	Part I: Introduction, parameter estimation and inference.	• Lecture notes and references. • Computer for empirical exercises.	• Notes and references.
2	Part I: Regression analysis and departures from classical assumptions.	• Lecture notes and references. • Computer for empirical exercises.	• Notes and references.
3	Part I: Inference in the regression model.	• Lecture notes and references. • Computer for empirical exercises	• Notes and references. • Computer exercises. First assignment Eviews/Matlab/Excel
4	Part II: Introduction to panel data analysis, pooled OLS and clustering.	• Lecture notes and references. • Computer for empirical exercises	• Notes and references.
5	Part II: Fixed and random effects models.	• Lecture notes and references. • Computer for empirical exercises	• Notes and references. • Computer exercises. Second assignment Eviews/Matlab.
6	Part III: Introduction to nonstationarity, spurious regression, unit root testing.	• Lecture notes and references. • Computer for empirical exercises	• Notes and references
7	Part III: Cointegration analysis and error correction models.	• Lecture notes and references. • Computer for empirical exercises	• Notes and references
8	Final Exam		