

CRONOGRAMA – WEEKLY PLANNING

COURSE: Financial Statistics

Master in Finance

Week	Schedule for the classroom		Working at home
	Contents and activities	Activities and resources	
1	CHAPTER 1. TIME SERIES, WEAK AND STRICT STATIONARITY, CORRELATIONS AND INDEPENDENCE	· CLASS NOTES AND REFERENCES · COMPUTER LABORATORIES FOR EMPIRICAL EXERCISES	STUDY NOTES AND REFERENCES
2	CHAPTER 1. WHITE NOISE, UNCONDITIONAL AND CONDITIONAL MOMENTS, LINEAR AND NON-LINEAR MODELS	· CLASS NOTES AND REFERENCES · COMPUTER LABORATORIES FOR EMPIRICAL EXERCISES	STUDY NOTES AND REFERENCES
3	CHAPTER 2. UNIVARIATE LINEAR MODELS. TRANSFORMATIONS TO STATIONARITY	· CLASS NOTES AND REFERENCES · COMPUTER LABORATORIES FOR EMPIRICAL EXERCISES	STUDY NOTES AND REFERENCES
4	CHAPTER 2. ARIMA MODELS. BOX-JENKINS METHODOLOGY	· CLASS NOTES AND REFERENCES	STUDY NOTES AND REFERENCES

		· COMPUTER LABORATORIES FOR EMPIRICAL EXERCISES	
5	CHAPTER 2. FORECASTING WITH UNIVARIATE LINEAR MODELS	· CLASS NOTES AND REFERENCES · COMPUTER LABORATORIES FOR EMPIRICAL EXERCISES	STUDY NOTES AND REFERENCES EMPIRICAL HOMEWORK WITH MATLAB
6	CHAPTER 3. EMPIRICAL PROPERTIES OF FINANCIAL TIME SERIES. ARCH MODELS	· CLASS NOTES AND REFERENCES · COMPUTER LABORATORIES FOR EMPIRICAL EXERCISES	STUDY NOTES AND REFERENCES EMPIRICAL HOMEWORK WITH MATLAB
7	CHAPTER 3. GARCH MODELS. FORECASTING VOLATILITIES	· CLASS NOTES AND REFERENCES · COMPUTER LABORATORIES FOR EMPIRICAL EXERCISES	STUDY NOTES AND REFERENCES
8	Final Exam		