SUBJECT SYLLABUS

ACADEMIC OVERVIEW
INTERNATIONAL SCHOOL OF ECONOMIC & ADMINISTRATIVE SCIENCES

SUBJECT NAME AND CODE: Financial Econometrics (SDEF)
PROGRAM: Economics & International Finances
Level of Study Undergraduate Program

GENERAL ACADEMIC INFORMATION	
LATEST UPDATE	2014-1
VALID FOR	Valid
ACADEMIC AREA	Finance
CYCLE	Professional
SEMESTER	Sixth
SUBJECT TYPE	Elective
CREDIT POINTS	4
CLASSROOM HOURS PER WEEK	4
PRE-REQUISITES	English Level 7 & Macroeconometrics
LANGUAGE	English and Spanish
TEACHER´S NAME	Javier Bonza
COURSE DETAILS	
COMPETENCES DEVELOPED	This course aims to introduce the most widely used econometric methods in the financial industry, with a particular emphasis in strategic asset allocation, risk management and risk factor modeling.
COURSE CONTENTS	The main theoretical tools introduced in this course are: • Nonparametric statistics useful for value at risk computations • Principal component analysis (PCA) Using these tools, the course describes applications in the fields of: • Value at risk computation • Factor risk models • Efficient portfolio analysis • Strategic asset allocation • Volatility and correlation modeling
METHODOLOGY	Lecture
ASSESSMENT	The final grade will be calculated according to the following: 1. Partial Exam I (20%) 2. Partial Exam II (20%) 3. Research project (in groups/individually, 35%) 4. Final Exam (25%)
LINKS:	
WEEKLY PLAN	Provided by request
DETAILED CONTENT	Provided by request