Course Title:	**Financial Econometrics**
Course Code:	**FINA807**
Descriptor Start Date:	**01/01/2022**

POINTS:	**15.00**
LEVEL:	**8**
PREREQUISITE/S:	**None**
COREQUISITE/S:	**None**
RESTRICTION/S:	**None**

LEARNING HOURS

Hours may include lectures, tutorials, online forums, laboratories. Refer to your timetable and course information in Canvas for detailed information.

Total learning hours: 150

PRESCRIPTOR

An advanced examination of various econometrics topics in finance, including ARMA processes, volatility models, unit root, VAR, cointegration and error correction models.

LEARNING OUTCOMES

1. Examine and discuss properties of various time series models and data.
2. Apply advanced econometric techniques to finance research, using appropriate econometric software.

CONTENT

Difference equations;
ARMA processes;
Models for volatility;
Unit root processes;
Vector autoregressions;
Cointegration and error correction.

LEARNING & TEACHING STRATEGIES

An appropriate range of strategies that may include lectures, workshops & online learning.

Disclaimer: Course descriptors may be amended between teaching periods/semesters

ASSESSMENT PLAN

Assessment Event	Weighting %	Learning Outcomes
Report (individual)	30.00	1-2
Report (individual)	35.00	1-2
Report (individual)	35.00	1-2

Grade Map **MAP1**

A+ A A- Pass with Distinction
B+ B B- Pass with Merit
C+ C C- Pass
D Fail

Overall requirement/s to pass the course:

LEARNING RESOURCES

Details of all learning resources (including journals, databases, websites etc) are available on Canvas. Required Text(s): If there is a required text, details are available by searching the University Bookshop’s website: www.ubs.co.nz

For further information, contact: Te Ara Pakihi, Te Ohanga Me Te Ture - Faculty of Business, Economics and Law

Principal Programme:	**AK1060, Master of Business**
Related Programme/s:	**AK3712 BBus(Hons), AK3741 PgDipBus, AK3742 PgCertBus**