

## Econometrics with Financial Applications

The first two components coincide with those for Econometrics.

In the third, students learn to develop and analyse models for stationary univariate and multivariate time series, and subsequently for non-stationary time series. They learn also to understand and criticise empirical articles appearing in the main economics and financial journals.

### Method of assessment:

2 x 1-hour multiple-choice tests in January and March (40%), and a 3-hour written examination (60%)