Faculty	Economic and Management Sciences			
Home Department	Finance			
Module Topic	Econometrics for Finance			
Generic Module Name	Econometrics for Finance 716			
Alpha-numeric Code	**FIN716**			
NQF Level	8			
NQF Credit Value	15			
Duration	Semester			
Proposed semester to be offered	First Semester			
Programmes in which module will be offered	BCom Hons (Finance) (1721/1722)			
Year Level	8			
Main Outcomes	On completion of this module students should be able to: • Apply advanced econometric techniques to summarise and make inferences from financial data. • Develop and estimate quantitative models to assist in the financial research process. • Use statistical packages (Eviews, STATA, etc.) to organize, present and analyse data drawn from the financial databases. • Build and construct investment models to obtain quantitative solutions to investment problems. • Develop and enhance analytical and problem-solving skills for investment analysis. • Apply quantitative tools within the investment/finance research process.			
Main Content	1. Time Series concepts 2. Univariate time-series modelling and forecasting 3. Stationarity and Eagle Granger cointegration 4. Multivariate time-series modelling using Vector autoregressive models, impulse responses and variance decomposition, granger causality 5. Modeling long-run relationship in finance: structural break, Johansen's cointegration, and autoregressive distributed lag, and error correction model, models 6. Asset pricing models (time-series and cross-sections) 7. Modelling correlation and volatility in finance (ARCH and GARCH family models) 8. Panel data analysis (Pooled, Fixed and random effect models) 9. Finance research consideration			
Pre-requisite modules	None			
Co-requisite modules	None			
Prohibited module Combinations	None			
Breakdown of Learning Time	**Hours**	**Timetable Requirement per week**		**Other teaching modes that does not require time-table**
Contact with lecturer / tutor:	35	*Lectures p.w.*	3	
Assignments & tasks:	55	*Practicals p.w.*	1	
Practicals:	10	*Tutorials p.w.*	0	

Assessments:	5			
Self-study:	45			
Other:	0			
Total Learning Time	**150**			
Methods of Student Assessment	Continuous Assessment (CA): 50% Final Assessment (FA): 50%			
Assessment Module type	Continuous and Final Assessment (CFA)			