



## Course Description – Curriculum

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**Subject :** 2604313 Financial Econometrics

FIN ECONOMETRICS

**Credits :** 3(3-0-6)

**Course Condition: Prerequisite:** 2603330

**Description :** Concepts of econometrics and its application in finance; statistical properties of financial variables; application of regression analysis in finance; analyzing and interpreting results from regression; diagnostic testing; analyzing and interpreting qualitative financial variables in regression models.

