



Teaching Guide

Identifying Data					2022/23
Subject (*)	Financial Econometrics	Code	611532026		
Study programme	Máster Universitario en Economía				
Descriptors					
Cycle	Period	Year	Type	Credits	
Official Master's Degree	2nd four-month period	First	Optional	3	
Language	SpanishGalician				
Teaching method	Face-to-face				
Prerequisites					
Department	Departamento profesorado máster				
Coordinador	Iglesias Casal, Ana	E-mail	ana.iglesias.casal@col.udc.es		
Lecturers	Iglesias Casal, Ana	E-mail	ana.iglesias.casal@col.udc.es		
Web	www.usc.gal/gl/estudos/masteres/ciencias-sociais-xuridicas/master-universitario-economia				
General description	<ul style="list-style-type: none"> - Comprenda as ferramentas econométricas necesarias para analizar e cuantificar os feitos estilizados dos prezos dos activos e outras series financeiras. - Adquiera as habilidades na busca, identificación e interpretación das fontes de información financeira relevante. - Sexa capaz de formular modelos para cuantificar a dependencia dinámica entre os distintos activos financeiros e outras series financeiras. - Sexa capaz de aplicar métodos econométricos para a valoración de activos, xestión de carteiras e análise de cobertura. 				

Study programme competences / results

Code	Study programme competences / results

Learning outcomes

Learning outcomes	Study programme competences / results

Contents

Topic	Sub-topic

Planning

Methodologies / tests	Competencies / Results	Teaching hours (in-person & virtual)	Student?s personal work hours	Total hours
Personalized attention		0		0

(*)The information in the planning table is for guidance only and does not take into account the heterogeneity of the students.

Methodologies

Methodologies	Description

Personalized attention

Methodologies	Description

Assessment

Methodologies	Competencies / Results	Description	Qualification



Assessment comments

Sources of information
Basic
Complementary

Recommendations
Subjects that it is recommended to have taken before
Subjects that are recommended to be taken simultaneously
Subjects that continue the syllabus
Other comments

(*)The teaching guide is the document in which the URV publishes the information about all its courses. It is a public document and cannot be modified. Only in exceptional cases can it be revised by the competent agent or duly revised so that it is in line with current legislation.