



Teaching Guide

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/estudios/masteres/ciencias-sociais-xuridicas/master-universitario-economia			
General description	- 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

Code	Study programme competences
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Learning outcomes

Learning outcomes	Study programme competences
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Contents

Topic	Sub-topic
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Planning

Methodologies / tests	Competencies	Ordinary class hours	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
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Personalized attention

Methodologies	Description

Assessment

Methodologies	Competencies	Description	Qualification
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Assessment comments

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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.