Syllabus

Kursbeschreibung

Titel der Lehrveranstaltung	Ökonometrie für Finanzwirtschaft
Code der Lehrveranstaltung	27348
Zusätzlicher Titel der Lehrveranstaltung	
Wissenschaftlich-disziplinärer Bereich	ECON-05/A
Sprache	Italienisch
Studiengang	Bachelor in Wirtschaftswissenschaften und Betriebsführung
Andere Studiengänge (gem. Lehrveranstaltung)	
Dozenten/Dozentinnen	dr. Greta Goracci, Greta.Goracci@unibz.it https://www.unibz.it/en/faculties/economics-management/academic-staff/person/46136 Prof. Francesco Ravazzolo, Francesco.Ravazzolo@unibz.it https://www.unibz.it/en/faculties/economics-management/academic-staff/person/36066 Dr. Sara Casagrande, Sara.Casagrande2@unibz.it https://www.unibz.it/en/faculties/economics-management/academic-staff/person/52142
Wissensch. Mitarbeiter/Mitarbeiterin	
Semester	Zweites Semester
Studienjahr/e	3
KP	6
Vorlesungsstunden	36
Laboratoriumsstunden	18
Stunden für individuelles Studium	-

Vorgesehene Sprechzeiten	18
Inhaltsangabe	The course covers various topics related to modelling and time series analysis, with the aim of studying and interpreting economic and financial phenomena. It is structured around three main areas: (1) the linear regression model (2) the ARIMA models; and (3) models for volatility analysis. Each topic is presented in depth from a theoretical point of view theoretical perspective and the main practical applications are discussed. The course includes guided exercises to support understanding of key concepts as well as practical analysis of real data sets using R software.
Themen der Lehrveranstaltung	--
Stichwörter	--
Empfohlene Voraussetzungen	--
Propädeutische Lehrveranstaltungen	
Unterrichtsform	--
Anwesenheitspflicht	No obligation to attend, however attendance recommended
Spezifische Bildungsziele und erwartete Lernergebnisse	ILO (Intended Learning Outcomes) ILO 1 Knowledge and understanding ILO 1.1 knowledge of basic and intermediate level mathematical tools for understanding and analysing economic mechanisms through theoretical models and empirical applications ILO 1.2 knowledge of tools for static, dynamic, and comparative analysis of data on individuals, firms and economies ILO 1.3 knowledge and understanding of descriptive statistics, the fundamentals of probability theory and sample methods, standard distributions and their application to economic analysis as well as linear and non-linear regression ILO 2 Ability to apply knowledge and understanding

	ILO 2.1 know how to analyse economic data using descriptive statics, parametric and non-parametric methods as well as linear and non-linear regression and interpret the results ILO 2.2 know how to set up and carry out an empirical project using econometric software and financial or economic databases ILO 2.3 knowing how to use IT tools for the analysis of economies ILO 3 Autonomy of judgement ILO 3.1 choose the most appropriate quantitative and qualitative methods of analysis ILO 3.2 find the necessary information in databases, legal sources and scientific literature ILO 3.3 using logical reasoning to combine information and analytical methods, also using modern software packages, to arrive at a solution ILO 4 Learning ability ILO 4.1 retrieve information from databases, scientific literature, laws and regulations as required in professional life ILO 4.2 to analyse, critically process and integrate data, information and future experience, also using advanced software
Spezifisches Bildungsziel und erwartete Lernergebnisse (zusätzliche Informationen)	--
Art der Prüfung	--
Bewertungskriterien	--
Pflichtliteratur	Jim H. Stock and Mark W. Watson, Introduction to Econometrics, Pearson International 4th Edition.
Weiterführende Literatur	--
Weitere Informationen	--
Ziele für nachhaltige Entwicklung (SDGs)	Geschlechter-Gleichheit, Hochwertige Bildung