High-Dimensional
Non-Stationary Time Series Analysis

IRTG 1792 Short Course

Cheng-few Lee

Applying financial econometrics and statistics in risk management research

The purposes of this lecture are (1) to give a brief review of financial analysis, planning, and forecasting; (2) to demonstrate the importance of financial econometrics and statistics in risk management research; (3) to discuss credit analysis, distress analysis, and bond rating forecasting; (4) to show that the evolution of alternative methods have been used to perform credit rating forecasting; and (5) to present how the joint determination of capital structure and stock returns can be performed in terms of LISREL model. Overall, this lecture will theoretically and empirically show how financial econometrics and statistics can be used to perform financial analysis, planning, and forecasting.

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Hotel Seegarten Grünheide, IRTG workshop

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