Empirical Research in Finance

(SE, 2 SWS, 6 SP)

This course introduces students to the major issues faced by anyone undertaking empirical or applied work in finance. We will review some of the main econometric techniques such as regression analysis, time series models, panel data estimation, and event studies, always combined with finance-related applications implemented using STATA an R.
This course is particularly useful to any student interested in using empirical methods to address real-world questions, and it also lays a foundation for writing a Bachelor Thesis in empirical finance.

Prerequisites:	Grundlagen der Finanzwirtschaft I and Grundlagen der Finanzwirtschaft II
Literature:	Academic papers and lecture notes
Evaluation:	Seminar paper