FINANCIAL ECONOMETRICS

ECTS
2 crédits

Composante
Ecole d'économie de la Sorbonne (EES)

Volume horaire
18h

Période de l'année
Printemps

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Description

Summary: The course is divided in two:

- Copulas with applications to portfolio management; extensions with Bayesian networks to deal with high dimensional systems, notably to assess contagion of extreme risks.

- Panel data econometrics applied on non-financial firms accounting data. (9h)

Professors: Catherine Bruneau (Professor of Economics - University Paris 1 Panthéon-Sorbonne), Jean-Bernard Chatelain (Professor of Economics - University Paris 1 Panthéon-Sorbonne)

Student assessment: 2 projects (Python / R) + Short exam