

COURSE OF STUDY Laurea Magistrale in Economia Finanza e Impresa
ACCADEMIC YEAR 2024-2025
FINANCIAL ECONOMETRICS

General information	
<i>Year of the course</i>	2024-2025
<i>Academic calendar (starting and ending date)</i>	I Semester
<i>Credits (CFU/ETCS):</i>	8
<i>SSD</i>	SECS-P05
<i>Language</i>	Italian
<i>Mode of attendance</i>	In presence

Professor/ Lecturer	
Name and Surname	Laura Serlenga
E-mail	laura.serlenga@uniba.it
Telephone	
Department and address	Dipartimento di Economia e Finanza, Largo Abbazia Santa Scolastica
Virtual room	
Office Hours (and modalities: e.g., by appointment, on line, etc.)	

Work schedule			
Hours			
Total	Lectures	Hands-on (laboratory, workshops, working groups, seminars, field trips)	Out-of-class study hours/ Self-study hours
200	56		144
CFU/ETCS			
6			

Learning Objectives	The objective of this course is to enable students to critically interpret economic and financial data. The course follows both a theoretical and applied approach. It involves students learning to manipulate and interpret economic and financial data. The exercises will be carried out using free software (such as Gretl or R) to allow students to be self-sufficient in basic econometric analysis.
Course prerequisites	There are no prerequisites for this course; however, the fundamental contents of Statistics are highly recommended

Teaching strategie	
Expected learning outcomes in terms of	The course aims to provide students with knowledge of the basic concepts of econometrics used for analysing the economic system.
Syllabus	

Content knowledge	<p>Statistical analysis of economic and financial relationships. The stages of constructing the econometric model. The linear regression model. Estimation of the linear regression model: classical linear model and generalized linear model. Instrumental variables. Panel data. Time series analysis. Applications in the financial field</p>
Texts and readings	Verbeek, M. (2000), <i>Modern Econometrics</i> , Wiley.
Notes, additional materials	
Repository	<i>Slides</i>

Assessment	
Assessment methods	<i>Written and oral exam</i>
Assessment criteria	
Final exam and grading criteria	
Further information	
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