



Course and Examination Fact Sheet: Spring Semester 2025

10,350: Topics in Econometrics and Finance

ECTS credits: 4

Overview examination/s

(binding regulations see below)

decentral - Presentation, Analog, Individual work individual grade (100%)

Examination time: Term time

Attached courses

Timetable -- Language -- Lecturer

[10,350,1.00 Topics in Econometrics and Finance](#) -- English -- [Grigoryeva Lyudmila](#)

Course information

Course prerequisites

Participation in the course is open to students from the Graduate Program in Economics and Finance (GPEF) only. PEF students in the research phase may enroll in the course, and their presentations will be credited for the PEF Literature Seminar.

Enrolled students have to attend ALL the presentations.

PEF students: Please make sure that you read the PEF Factsheet 6 Ph.D. and Literature Seminars. All the information is binding.

Learning objectives

Students learn to critically analyze and discuss papers, following the practices in top conferences in economics, finance, and financial econometrics.

Course content

The goal of the course is to deepen and learn recent key advanced research topics from the relevant literature in finance and econometrics. The focus will be on the deep and critical discussion of important research questions.

Paper Presentations:

Students may suggest their papers to be presented, but they must be related to the general topic suggested by the lecturer (see below). Otherwise, they will choose from the list provided by the lecturer.

The chosen papers need to be relevant and provide a good basis for a discussion that is interesting to a broad audience.

Students and lecturers have to agree on the papers to be presented. Generally, the paper should be published in an A+ or A journal, not older than ten years. However, high-quality working papers are also accepted.

Students have to **introduce, discuss, and lead the discussion of the papers presented**. All students will have to read and thoroughly study all the papers presented.

Each student will present and discuss a paper. The presenter will also lead the Q&A sessions and general discussion.



You need to target the presentation at the seminar audience, i.e., students who are familiar with advanced economic/finance reasoning but may not have advanced knowledge in the specific field. It is essential to present the context of the paper and set the paper into the perspective of the literature. The presentation should take about 45 minutes, including the critical discussion of the paper.

The general topic of the course in Spring semester 2025 is:

Machine Learning Methods in Econometrics and Finance

Course structure and indications of the learning and teaching design

The presentation should take about 30 minutes. Students are advised to prepare not too many slides.

After presenting the content, the student critically discusses the paper (15 minutes), focusing on motivation, related literature, the model, and the results.

A general discussion with lecturers and students follows the student presentation (15 minutes).

The discussion should concentrate on the following three aspects:

- context (how the paper is positioned in the literature)
- contribution (what do we learn from the paper)
- criticism (including praise, possible next research steps, and open questions).

After the class, students will write a short assessment of the presentation (stating their name) and hand it to the presenter. The lecturer gives oral feedback to the presenter.

Course literature

Presented papers

Additional course information

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Examination information

Examination sub part/s

1. Examination sub part (1/1)

Examination modalities

Examination type	Presentation
Responsible for organisation	decentral
Examination form	Oral examination
Examination mode	Analog
Time of examination	Term time
Examination execution	Asynchronous
Examination location	On Campus
Grading type	Individual work individual grade
Weighting	100%
Duration	--

Examination languages

Question language: English
Answer language: English



Remark

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Examination-aid rule

Free aids provision

Basically, students are free to choose aids. Any restrictions are defined by the faculty members in charge of the examination under supplementary aids.

Supplementary aids

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Examination content

Presentation of a paper: students have to contact the lecturer before the beginning of the semester and choose a paper from a list or propose a paper related to the topic of discussion. Students and the lecturer decide together on the papers to be presented.

Examination relevant literature

See examination content.

Please note

Please note that only this fact sheet and the examination schedule published at the time of bidding are binding and takes precedence over other information, such as information on StudyNet (Canvas), on lecturers' websites and information in lectures etc.

Any references and links to third-party content within the fact sheet are only of a supplementary, informative nature and lie outside the area of responsibility of the University of St.Gallen.

Documents and materials are only relevant for central examinations if they are available by the end of the lecture period (CW21) at the latest. In the case of centrally organised mid-term examinations, the documents and materials up to CW 13 (Monday, 25 March 2025) are relevant for testing.

Binding nature of the fact sheets:

- Course information as well as examination date (organised centrally/decentrally) and form of examination: from bidding start in CW 04 (Thursday, 23 January 2025);
- Examination information (supplementary aids, examination contents, examination literature) for decentralised examinations: in CW 12 (Monday, 17 March 2025);
- Examination information (supplementary aids, examination contents, examination literature) for centrally organised mid-term examinations: in CW 14 (Monday, 31 March 2025);
- Examination information (regulations on aids, examination contents, examination literature) for centrally organised examinations: two weeks before ending with de-registration period in CW 15 (Monday, 07 April 2025).