



## Course and Examination Fact Sheet: Autumn Semester 2020

### 10,284: Econometrics for Finance

ECTS credits: 4

#### Overview examination/s

(binding regulations see below)

Decentral - examination paper written at home (individual) (100%)

Examination time: term time

#### Attached courses

Timetable -- Language -- Lecturer

[10,284,1.00 Econometrics for Finance](#) -- Englisch -- [Söderlind Paul](#)

#### Course information

##### Course prerequisites

The course assumes prior knowledge of econometrics and finance at the Master's level.

Students who plan to take this course as an *optional* course and *without an examination* should not register via the bidding system. They should register directly with the lecturer.

Students who plan to take this course as a *regular* course or as an *optional* course *with an examination* should register via the bidding system. Enrolment in a course is binding: students have to attend the course and take the exam. The grade will be shown on the scorecard.

##### Learning objectives

The aim is to prepare the students for PhD courses in finance. This involves understanding both econometric theory ("why does that approach not fit this problem?") as well as being able to implement the methods ("now, run this panel regression and interpret the results").

##### Course content

1. Statistics and basic OLS (testing)
2. OLS II (error structures, asymptotics and simulations)
3. Factor models and portfolio sorts
4. Panel data I (basic models, clustering)
5. Panel data II (diff-in-diff, regression discontinuity)
6. Instrumental variables and GMM

##### Course structure

Lectures, quantitative problem sets

##### Course literature



Lecture notes (available on the course homepage)

Alternative readings (text book chapters) will be posted on Canvas

## Additional course information

The problem sets can be solved in software of the student's own choice.

In the case of the President's Board having to implement new directives due to the SARS-CoV-2 pandemic in AS2020, the course information listed above will be changed as follows:

- The course is conducted online via the platform Zoom.  
The examination information listed below would be changed as follows:
- There are no changes necessary to the examination information.

## Examination information

### Examination sub part/s

#### 1. Examination sub part (1/1)

##### Examination time and form

Decentral - examination paper written at home (individual) (100%)

Examination time: term time

##### Remark

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##### Examination-aid rule

Term papers

Term papers must be written without anyone else's help and in accordance with the known quotation standards, and they must contain a declaration of authorship which is a published template in StudentWeb.

The documentation of sources (quotations, bibliography) has to be done throughout and consistently in accordance with the chosen citation standard such as APA or MLA.

For papers in law, the legal standard is recommended (by way of example, cf. FORSTMOSER, P., OGOREK R. et SCHINDLER B., Juristisches Arbeiten: Eine Anleitung für Studierende, newest edition respectively, or according to the recommendations of the Law School).

The indications of the sources of information taken over verbatim or in paraphrase (quotations) must be integrated into texts in accordance with the precepts of the applicable quotation standard, while informative and bibliographical notes must be added as footnotes (recommendations and standards can be found, for example, in METZGER, C., Lern- und Arbeitsstrategien, newest edition respectively).

For any work written at the HSG, the indication of the page numbers is mandatory independent of the chosen citation standard. Where there are no page numbers in sources, precise references must be provided in a different way: titles of chapters or sections, section numbers, acts, scenes, verses, etc.

##### Supplementary aids

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##### Examination languages

Question language: English

Answer language: English



## Examination content

essay (weekly individual assignment)

## Examination relevant literature

Same as the course literature.

### 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 (CW51) at the latest. In the case of centrally organised mid-term examinations, the documents and materials up to CW 42 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 34 (Thursday, 20 August 2020);
- Examination information (regulations on aids, examination contents, examination literature) for decentralised examinations: in CW 42 (Monday, 12 October 2020);
- Examination information (regulations on aids, examination contents, examination literature) for centrally organised mid-term examinations: in CW 42 (Monday, 12 October 2020);
- Examination information (regulations on aids, examination contents, examination literature) for centrally organised examinations: two weeks before the end of the registration period in CW 44 (Thursday, 29 October 2020).