Seminar in Financial Econometrics - Spring 2011

Instructor:
Min-Hsien Chiang
Office: 61409
Phone: 53511
E-mail: mchiang@mail.ncku.edu.tw

Course Objective:
This course introduces topics related to time series and structural analyses. In addition, the materials covered will serve the advanced studies in applied and theoretical econometrics.

Textbook:

References:

Class Conduct:
I expect you to maintain professional conduct through the course. In particular, please refrain from behavior that may disturb others in the class. Also, I expect you to follow
high ethical standards and refrain from practices that may be construed as academically dishonest.

**Materials Covered: (Plus Readings)**

1. ARIMA Models
2. General Method of Moments
3. Models of Nonstationary Time Series
4. Time Series Models of Heteroskedasticity
5. Models of Panel Data
6. Simultaneous Equation Models
7. Other Topics
Project Guideline
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The research paper for the course of Advanced Econometrics can be completed by individual or by a group with no more than 2 people. Followings are guidelines you should be aware of and must not violate.

1. **Topic:**

   You can choose any topic related to Finance, Marketing, Accounting and other areas related to business management.

2. **Key Elements of the Project**

   *The contents in your project should contain at least*
   1. The background and motive for writing this project.
   2. Research problems and their related issues.
   3. Analytic statements. You can use statistic data, studies and related information resources to analyze the research issues.
   4. Suggestions
   5. Further research or conclusions.

   **Data Sources and References**

   You should be responsible to clearly indicate all the information sources you use in your study and list all the references in the paper.

2. **Academic Integrity Policy Requirement:**

   You should not just copy the original statements in the papers or books you use as references in the project. *Copying only the original statements* behavior will be recognized as plagiarism. In case of plagiarism, you will be required by the instructor either to redo the project or to get zero credit. The better way to avoid plagiarism is write your own statements to illustrate other people’s findings and ideas. Of course, you can not submit the paper written by someone else but you.

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3. **Remarks:**

   1. If you run an empirical works, be sure to submit disk containing the data and computer programs to me.
   2. If you establish a theoretical model, be sure to discuss the details with me before you complete the paper.
   3. You will get extra credits if your work is proven your own work and outstanding according to the instructor’s academic judgments.

If you do your best in the research paper, you will not get poor grades as you might think.

**Good Luck!**