

Georg-August-Universität Göttingen		6 C 2 WLH
Module M.WIWI-VWL.0124: Seminar in Financial Econometrics		
Learning outcome, core skills: Upon graduation, students acquire the following skills: <ul style="list-style-type: none"> • differentiating between existing econometric techniques in the area of international finance and macroeconomics, • explaining how these models are used to answer specific research questions, • presenting the result of their research and argue about its validity (both in written form and orally), • participating in discussions with qualified contributions and comment on the contents of other presentations. 		Workload: Attendance time: 28 h Self-study time: 152 h
Course: M.WIWI-VWL.0124.Sem Seminar in Financial Econometrics (Seminar) Contents: In this course students review academic literature in macroeconomics and finance with a specific focus on econometric modeling of core relationships and empirical testing of economic theory. Suggested topics for seminar term papers are dedicated to both statistical theory and relevant applications in macroeconomics and finance.		2 WLH
Examination: Term paper (max. 15 pages) with presentation (ca. 20 minutes) M.WIWI-VWL.0124.Mp: Seminar in Financial Econometrics Examination prerequisites: Regular attendance. Active in discussions.		6 C
Examination requirements: <ul style="list-style-type: none"> • Ability to elaborate a topic independently and fully, including literature review, academic writing and an appropriate oral presentation, • research question is stated clearly at the beginning of the seminar paper and the contents are supporting a certain conclusion, which is addressed at the end of the paper. 		
Admission requirements: none	Recommended previous knowledge: M.WIWI-QMW.0004 Econometrics I, M.WIWI-VWL.0113 Macroeconomics	
Language: English	Person responsible for module: Prof. Dr. Tino Berger	
Course frequency: irregular	Duration: 1 semester[s]	
Number of repeat examinations permitted: twice	Recommended semester: 3 - 4	
Maximum number of students: 20		