Title: 財務統計專題

Instructor: Hwai-Chung Ho 何 淮 中
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Text Book: Modeling Financial Time Series by Stephen J. Taylor, John Wiley, 2008

References: 1. Analysis of Financial Time Series by Ruey S. Tsay, John Wiley, 2002.
2. Asset Price Dynamics, Volatility, and Prediction by Stephen J. Taylor, 2005, Princeton University Press, 2005.

Hours: Wednesday 2:20 pm – 5:20 pm

Classroom: Room 303, 2nd Management Building

Examination: Oral presentation for final exam.

Course outlines:
*Introduction
*Basic models: ARMA(1,1) and linear processes
*Modeling and forecasting of volatility: Stochastic volatility and GARCH models
*Testing the random walk hypothesis
*Price trend models and trading strategy
*Supplementary topics:
1.Long-memory time series
2. extreme value theory and value at risk

Lecture Notes will be distributed during the class.