



## Department of Economics Course Outline

<b>Course:</b>	Economics 711.05 [The Econometrics of Financial Markets]	<b>Term:</b>	Winter 2010
<b>Time:</b>	TBA	<b>Section:</b>	01
<b>Instructor:</b>	A. Serletis	<b>Place:</b>	TBA (subject to change)
<b>Office:</b>	SS 408	<b>Telephone:</b>	220-4092
<b>Office Hours:</b>	By Appointment	<b>E-mail:</b>	<a href="mailto:serletis@ucalgary.ca">serletis@ucalgary.ca</a>

### Textbook(s):

John Y. Campbell, Andrew W. Lo, and A. Craig Mackinlay, *The Econometrics of Financial Markets*, Princeton, New Jersey, 1997.

### Book(s) on Reserve:

None

### Course Outline:

We will cover chapters 1, 2, and 5 – 12.

### Grade Determination and Final Examination Details:

There will be two papers. The weights of these in the course grade are as follows:

	<u>WEIGHT</u>
Paper #1	50%
Paper #2	50%

Students' Union Vice-President, Academic

Meg Martin

Phone: 220-3911

E-mail: [suypaca@ucalgary.ca](mailto:suypaca@ucalgary.ca)

Students' Union Faculty Representative (Social Sciences)

Chris Kalantzis

Phone: 220-3913 Office: MSC 251

E-mail [socialscirep@su.ucalgary.ca](mailto:socialscirep@su.ucalgary.ca)

**Notes:**

- Students seeking reappraisal of a piece of graded term work (term paper, essay, etc.) should discuss their work with the Instructor *within fifteen days* of the work being returned to the class.

Safewalk / Campus Security: 220-5333

\* \* \* \* \*

AS

2010-01-13