

Syllabus

for course at first level

Financial Statistics

Finansiell statistik

7.5 Higher Education

Credits

7.5 ECTS credits

Course code:	ST108G
Valid from:	Spring 2015
Date of approval:	2014-04-23
Department	Department of Statistics
Main field:	Statistics
Specialisation:	G1F - First cycle, has less than 60 credits in first-cycle course/s as entry requirements

Decision

This syllabus was approved by the Board of the Department of Statistics on April 9, 2008, and revised on April 23, 2014.

Prerequisites and special admittance requirements

Basic Statistics for Economists, 15 ECTS credits and Mathematical Methods for Economists, 7,5 ECTS credits, or equivalent.

Course structure

Examination code	Name	Higher Education Credits
11FT	Financial Statistical Theory, Examination	6
12FI	Financial Application, Compulsory Exercise	1.5

Course content

The course consists of two course units:

1. Financial Statistical Theory, written examination
2. Financial Applications, hand-in group assignment

This course gives an expanded and more detailed knowledge of probability theory, statistical concepts and statistical methods that are used in economic theory, especially those that are used in financial statistics.

The concepts that are discussed in more detail are:

Probability theory, probability distributions, inference with decision theory, regression models, index theory, models for time series and forecasting, volatility, options and management of data and statistical software packages.

Learning outcomes

After completing the course, students should be able to:

- identify, solve and interpret problems in financial statistics,
- carry out statistical analysis of financial data using a statistical software package

Education

The teaching forms consist of lectures and exercises.

Forms of examination

a. Examination will be done by assessing the learning outcomes. Examination will be in the form of written examination.

b. The grading of the course is done according to a seven-point scale:

A = Excellent

B = Very Good

C = Good

D = Satisfactory

E = Sufficient

Fx = Insufficient

F = Completely insufficient

c. Grading criteria will be distributed at the beginning of the course.

d. To pass the entire course, a minimum grade of E for part 1 and a grade of Pass for part 2 is required.

e. Students who have received the grade Fx or F on an examination are entitled to at least four additional examinations as long as the course is still given.

Students who have received the grade E or higher on an examination may not retake this examination in order to attempt to achieve a higher grade.

The grades Fx and F are fail grades and require re-examinations.

Students who receive the grade Fx or F on an examination twice by the same examiner are entitled to request that a different examiner will be appointed to set the grade of the examination. Such a request must be in writing and sent to the head of the department.

Here, the term examination denotes all compulsory elements of the course. For every course date there should be two examinations within the term.

Interim

Students can request examination in accordance with this syllabus once per semester during a period of three

semesters after the course is no longer given.

Such a request must be in writing and sent to the head of the department.

Limitations

The course can not be included in a degree together with the course Financial Statistics (ST103G) 7,5 ECTS credits, Financial Statistics (ST105G) 7,5 ECTS credits, Financial Statistics (ST106G) 7,5 ECTS credits, or equivalent.

Required reading

The course literature is described in an appendix to the syllabus.