

## FE3829 Empirical Finance

### **Required reading**

Lecture notes (shared on Athena)

Selected chapters from Brooks, C, 2019, Introductory Econometrics for Finance. 4th Edition, Cambridge University press.

### **Recommended Reading**

Campbell, J. Y., Lo, A.W. and Mackinlay, A.C. 1997, The Econometrics of Financial Markets, Princeton University press.

**Note that the course literature can be changed up to two months before the start of the course.**