

FE5127Advanced Financial Empirical Research

Required reading

- Lecture notes.
- A selection of academic articles (updated each semester, see the study guide).

Recommended Reading

- Brooks, C., 2019. Introductory econometrics for finance. Cambridge university press. 4th Edition. Chapters 9, 11, 12, and 14.
- Campbell, J.Y., Lo, A.W.C. and MacKinlay, A.C., 1997. The econometrics of financial markets. Princeton University Press. Chapter 6.