

JEM 140: Quantitative Multivariate Finance

IES, Charles University in Prague

Summer 2018

Instructor: Martin Burda, PhD
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Lectures: May 21 – May 25, 2018, daily, from 9:00 am to 12:00 pm
Location: room 314

Course Description and Objectives

Quantitative Multivariate Finance is an intensive course based partly on a related course offered in the Economics MA program at the University of Toronto, Canada. The course at IES is intended for Master level students but is open also to advanced Bachelor level students.

The primary objective of the course is to provide students with a solid theoretical and practical foundation for the interpretation of empirical evidence in financial economics in the multivariate setting. The course will cover introduction to multivariate analysis with a specific focus on models of stochastic volatility (GARCH, SV). The course material will be presented as a continuation of the IES course “Quantitative Finance”.

Literature

Lecture notes provided in class, based on Ruey S. Tsay, *Analysis of Financial Time Series*, Second Edition, 2005, Wiley.

Course Website

<http://www.economics.utoronto.ca/mburda/teaching/IES/>

Evaluation

The course grade is based on a final exam to be held on May 25 from 9:00 am to 10:30 am.