## 《金融计量学》课程中英文简介

Financial Econometrics

课程代码：151163A **Course Code：**151163A

课程名称：金融计量学 **Course Name：**Financial Econometrics

学 时：48 **Periods：**48

学 分：3 **Credits：**3

考核方式：考试 **Assessment：**Examination

先修课程：中级微观经济学 **Preparatory Courses：**Intermediate Microeconomics,

计量经济学 Econometrics

金融计量学是一门融合了经济学、金融学、数学优化理论，以及概率与统计分析等相关概念与知识的学科。本课程主要介绍基础金融计量学模型以及它们在刻画、预测金融时间序列数据上的应用。本课程旨在引领学生从政治认同、国家意识、文化自信等方面提升金融素养，发挥金融专业的引航作用。本课程的学习目的是让学生了解金融数据的基本特征，学习并理解金融计量模型及其应用，并尝试利用所学工具对真实数据进行分析。通过金融计量学的系统学习，培养学生金融分析能力，树立正确的世界观和社会主义价值观。

本课程的主要内容包括：金融数据的特征与描述性统计量，资产收益计算，资产定价模型， 资产组合与投资绩效评估，基础时间序列模型（例如ARMA，ARCH和GARCH模型等），以及与金融理论、数据相关的假设检验和预测。

This is an introductory course to financial econometric models and their application to modeling and prediction of financial time series data. It involves utilizing concepts from economics, finance, mathematical optimization, data analysis, probability models and statistical analysis. This course aims to lead students to improve their financial literacy in terms of political identity, national awareness, and cultural self-confidence, taking as a leading role in the area of finance. The goals are to learn basic characteristics of financial data, understand the applications of financial econometric models and gain experience in analyzing financial time series. Through the systematic study of financial econometrics,

Students will cultivate their financial analysis ability and establish a correct world outlook and socialist valuation. Main topics to be covered in this course include: asset return calculation, characteristics and descriptive statistics of financial data, asset pricing models, portfolio and investment performance evaluation, basic time series models such as ARMA, ARCH and GARCH models, and hypothesis testing and prediction with application to financial data.