

COURSE CODE: FINTSAR

COURSE TITLE: Applied Regression and Time Series for Financial Research

DEPARTMENT: Financial Management Department

READING LIST:

Wooldridge, J (2017). Introductory Econometrics : A Modern Approach. South Melbourne, Victoria: South-Western Cengage Learning.

Hilmer, C (2014). Practical Econometrics ; Data Collection, Analysis, And Application. New York, NY: McGraw-Hill Education.

ONLINE RESOURCES:

Getting Started with R

<https://www.youtube.com/playlist?list=PLqzoL9-eJTNaRFxgwbqGo56NtbJnB37A>

<https://www.youtube.com/playlist?list=PLqzoL9-eJTNaRFxgwbqGo56NtbJnB37A>

Using R for Linear Regression

https://www.youtube.com/watch?v=66z_MRwtFJM&list=PLqzoL9-eJTNaRFxgwbqGo56NtbJnB37A