UCLouvain

bgerf2123

2026

Empirical finance

3.00 credits	15.0 h	Q2

This learning unit is not open to incoming exchange students!

Teacher(s)	Gnabo Jean-Yves ;
Language :	French
Place of the course	Bruxelles Saint-Louis
Learning outcomes	**At the end of this learning unit, the student is able to :** The objective of the course is to enable students to consolidate their basic knowledge of econometrics and then to understand and to know how to apply a couple of important empirical methods in finance. Ultimately, the student must be able to carry out an empirical analysis project in finance autonomously using the Gretl software. Emphasis is placed on the ability to apply econometric tools.
Evaluation methods	Written exam and computer exercises.
Teaching methods	Lectures and exercises in Gretl.
Content	Course Map : 1. Reminder in Statistics and Econometrics, 2. Econometric methods for financial data (time series, non-linear models, VAR models, cointegration models). These models are used, for example, for systemic risk analysis or forecasting (i.e. macroeconomic forecasts). 3. Risk analysis of an asset or a portfolio with the Value-at-Risk (VaR)
Bibliography	Slides et syllabus du cours.
Faculty or entity in charge	ESPB

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Advanced Master in Financial Risk Management (shift schedule)	GRFB2MC	3		