

# Empirical Finance (4 ECTS)

National Research University – Higher School of Economics

Degree or qualification is awarded: **Transcript of records, certificate**

Language of study: **English**

Mode of study: **distance learning**

Duration: **2 weeks**

Availability of free education: **yes**

Price: **Tuition fee depends on student category (42 560 - 64 000 RUB), registration fee is 3 000 RUB.**

Programme webpage at the university website: <https://spb.hse.ru/io/sumsch/empiricalfinance>

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Place of education:

- **National Research University – Higher School of Economics in St.Petersburg**  
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Financial market generates vast amounts of data that can be informative for analysing decisions, forecasting crisis development, and evaluating risks. Covering a wide variety of topics in empirical corporate finance, such as asset pricing, portfolio analysis, volatility models, time series models, risk mature models, and others, the course will teach students how to apply quantitative methods to address practical financial applications and transform data into decision-relevant information. Students will also get the experience of using R and SPSS to build empirical models.

## Specializations within this programme