

Analysis of Financial Time Series by Ruey Tsay

Textbook:

Analysis of Financial Time Series, 2nd Ed. by Ruey Tsay, John Wiley, 2005

Timetable

Date	Mon (10/2)	Tue (10/3)	Wed (10/4)	Thu (10/5)	Fri (10/6)
9:00-12:00	Volat. Model Review+Adv	Volat. Model Adv.+Alter.	Nonlinear Models	Risk Mana. VaR	VaR EVT
14:00 - 17:00		Lab Exercise	High-Fre. Data		
Date	Mon (10/9)	Tue (10/10)	Wed (10/11)	Thu (10/12)	Fri (10/13)
9:00-12:00	Factor Anal. PCR+ICA	Mult. Models Application	Multi. Vol. Basic	Multi. Vol. DCC+New	Questions, Review

Remark

There is a 20 minutes break between lectures each day

Software

The main software use is R with fBasics, fSeries, and evir packages. S-Plus might be used in some demonstration. Student can use other packages, e.g. Matlab.

Data set used are available on

<http://faculty.chicago.edu/ruey.tsay/teaching/fts2/>

<http://faculty.chicagogsb.edu/ruey.tsay/teaching/bs41202/>

Location:

Wirtschaftsuniversität Wien – UZA 4

Mon, Oct 02, 09.00 - 12.00, WU-UZA 4 S. A210

Tue, Oct 03, 09.00 - 12.00, WU-UZA 4 S. A210 and
14.00 - 17.00, WU-UZA 4 S.A210

Wed, Oct 04, 09.00 - 12.00, WU-UZA 4 S. A210 and
14.00 - 17.00, WU- UZA 4 S.A212

Thu, Oct 05, 09.00 - 12.00, WU-UZA 4 S. A210

Fri, Oct 06, 09.00 -12.00, WU-UZA 4 S. A210

Mon, 09.00 -12.00, WU-UZA 4 , S.A212

Tue, Oct 10, 09.00 -12.00, WU-UZA 4 S. A619 (Staud.,Bogner,Pichler St.)

Wed, Oct 11, 09.00 -12.00, WU-UZA 4 S. A210

Thu, Oct 12, 09.00 -12.00, WU-UZA 4 ????

Fri, Oct 13, 09.00 -12.00, WU-UZA 4 S. A210