Overview

This course is concerned with the special statistical characteristics that arise when modelling time series data, such as commodity/asset prices, interest rates or exchange rates. Topics include key characteristics of financial data, concepts of volatility and risk, modelling time varying volatility (ARCH models), and modelling relationships among financial series. The knowledge and methods acquired in this course are particularly useful and sought after in the public/government and private/industry financial sectors.
Faculty
UNSW Business School

School
School of Economics

Study Level
Postgraduate

Offering Terms
Term 2

Campus
Kensington

Indicative contact hours
4.5

Timetable
Visit timetable website for details
Conditions for Enrolment

Prerequisite: ECON5248
Course Outline

To access course outline, please visit:

ECON5206 Course Outline
Fees

Commonwealth Supported Students  $1191
Domestic Students  $4410
International Students  $6030

DISCLAIMER
Please note that the University reserves the right to vary student fees in line with relevant legislation. This fee information is provided as a guide and more specific information about fees, including fee policy, can be found on the fee website.

For advice about fees for courses with a fee displayed as "Not Applicable", including some Work Experience and UNSW Canberra at ADFA courses, please contact the relevant Faculty.

Where a Commonwealth Supported Students fee is displayed, it does not guarantee such places are available.
Pre-2019 Handbook Editions

Access past handbook editions (2018 and prior)
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Authorised by Deputy Vice-Chancellor (Academic)
CRICOS Provider Code 00098G
ABN: 57 195 873 179