

**CATALOG YEAR 2012-2013**

COLLEGE/SCHOOL/SECTION: A. R. Sanchez School of Business \_\_\_\_\_

**Course: FIN 6335** Add:  Delete:   
 (check all that apply) Change: Number  Title  SCH  Description  Prerequisite

**Response Required:** New course will be part of major  minor  as a required  or elective  course

**Response Required:** New course will introduce , reinforce , or apply  concepts

If new, provide Course Prefix, Number, Title, **Measurable** Student Learning Outcomes, SCH Value, Description, prerequisite, and lecture/lab hours if applicable. If in current online catalog, provide change and attach text with changes in red and provide a brief justification.

FIN 6335: Introduction to Financial Econometrics (3 semester credit hours) (replacing BA 6398)  
 Introduction to financial econometrics. This course covers classical linear regression including methodologies and techniques associated with qualitative information, as well as with problems of heteroskedasticity and serial correlation. The course addresses basic categories of time series modeling that is associated with financial econometrics.

Pre-requisites: Consent of Instructor

Learning outcomes:

- › Students will be able to recall terms and concepts associated with regression and time series analysis.
- › Students will be able to explain/summarize/describe major regression analysis methods including dummy variable analysis, timer series methods, and techniques associated with heteroskedasticity and serial correlation.
- › Students will be able to critically analyze different regression based econometrics research studies involving a particular issue and explain if the corresponding conclusions, inferences, and/or generalizations are supported by sound evidence.
- › Students will be able to evaluate and communicate the perceived merits and significance of a series of econometrics research studies using regression or time series methods.
- › Students will be able to demonstrate advanced theoretical and/or practical research skills for their areas of specialization by developing an original and publishable research manuscript/presentation.

**Program:** Delete: \_\_\_ Add: \_\_\_ Change: \_\_\_ Attach new/changed Program of Study description and 4-year plan. If in current online catalog, provide change and attach text with changes in red.

**Minor:** Add: \_\_\_ Delete: \_\_\_ Change: \_\_\_ Attach new/changed minor. If in current online catalog, provide change and attach text with changes in red.

**College Introductory Pages:** Add information: \_\_\_ Change information: \_\_\_ Attach new/changed information. If in current online catalog, provide change and attach text with changes in red.

**Other:** Add information: \_\_\_  
Change information: \_\_\_ Attach *Milton Mayfield*  
new/changed information. If in current online catalog, provide change and attach text with changes in red.

Approvals:	Signature	Date
Chair Department Curriculum Committee		2 Feb 2011

Chair Department	<i>Milton Mayfield</i>	
Chair College Curriculum Committee		2 Feb 2011

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04/2011