

Columbia University
Department of IEOR

Data Analysis for Financial Engineers

E4709, Spring 2006

T 3:40pm-6:10pm

Columbia Course Work Web Page

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Office Hours: TBA

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Required Textbooks: 1. R. Tsay, *Analysis of Financial Time Series*, Wiley, 2nd ed., 2005.

2. J. Stock and M. Watson, *Introduction to Econometrics*, Addison-Wesley, 2003

Recommended Textbook:

3. E. Zivot and J. Wang, *Modeling Financial Time Series with S-Plus*, Springer, 2003.

Prerequisites

Intermediate statistics at the level of W3600 or W4150.

Approximate Schedule

TBA

Course Requirements and Grades

The final grade will be generated from four components: TBA.

1. Homework

Homework assignments are *not* optional; they are integral to an understanding of the material. In order to encourage you in this, some of the problems on the examinations may be taken from the homeworks.

Note that homework assignments must be completed *individually*, and no collaboration

with any other people is allowed. The course assistant will be available during their office hours to discuss questions you may have about the homework.

2. Class Attendance

Because of the short duration of the course, students are expected to attend every class meeting. Although an absence would not affect the final grade, it will definitely affect the student's progress. If a student misses more than **two** classes, he or she would be advised to drop the course.

3. Midterm Examination

The midterm will be in class, closed book. It will cover *all material prior to the exam*. Your (fully charged) regular calculator and a one-page formula sheet are only outside material to be used during the examination. **The exams cannot be taken at any time other than the regularly scheduled time.**

4. Final Examination

This will be a in-class, closed book examination, given under the same conditions as the Midterms (for instance, a formula sheet can be brought in). The final exam will not be given at any time other than the regularly scheduled time. The final will cover *material from the entire course*.

5. Calculator

Every student must have a calculator with charged batteries during exams. The calculator must have log, exp, and trig functions. Such a calculator can be purchased for less than \$30.00. **No programming calculator is allowed during the exams.** THE INSTRUCTOR AND TA ARE NOT RESPONSIBLE FOR CALCULATORS DURING ANY EXAMS.

6. Lecture, Readings, and Back Issues of the Handouts

You are responsible for everything that tran-

spires in class and for obtaining any written material that is distributed. We shall try to number handouts with sequential page numbers to assist you in keeping track of them.

7. Final Notes

- Handouts contain important information. Make certain that you read them, understand them, and file them for future reference.
- **No late homework will be accepted.** However, considering some unforeseeable difficulties, the lowest score of the homework assignments will be dropped.
- **No makeup examination will be given,** unless you get a written permission from the Dean's office.
- **CVN students must take the exams in class along with the regular students, if they live within 100 miles of New York City.**