TRAINING SPRINTS

ARTIFICIAL INTELLIGENCE

ECONOMETRIC MODELLING OF CAPITAL MARKETS

LECTURER	Thorsten Neumann
LENGTH	3h
LEARNING GOAL	Learn how to analyse financial markets with econometrics
PS FRAMEWORK	Choice Architecture / Toolbox
CPD ACCREDITED	Yes (3 credits)
LANGUAGE	English (on-demand in German)
BENEFICIAL FOR	CIOs, investment committee members, fund managers, research analysts
SPRINT STRUCTURE	90min input + 90min deliberate practice, reflection and implementation planning
FORMAT	Online (Zoom or Awarenow)
COSTS	EUR 250 per participant
MINIMUM SIZE	5 participants

JUNE 10th , 2021 / 9 - 12 AM CET /

DESCRIPTION

Econometric time series models are powerful tools for market analysis.

1) How to determine fair values of equity, FI and FX markets?
2) How to explain observed market movements?
3) How to distinguish systematic return components from those subject to idiosyncratic forces (i.e. single events, investor behaviour etc.)?
4) To what extent can fundamental data forecast markets?

The course provides various sample models including R-Codes.

PROGRAM

PART ONE

BEST PRACTICES (90min)

- Fair value models
- Simultaneous market models
- Explained vs. unexplained return components
- Forecasting models

BREAK (10min)

PART TWO

DELIBERATE PRACTICE (60min)

Participants will practice market analysis based on econometric models. We will share experiences and discuss the strengths and weaknesses.

LESSONS LEARNED (10min)

NEXT STEPS (5min)

FEEDBACK FORM (5min)