



**Economic Research  
Southern Africa**

Leslie Social Sciences Building  
University of Cape Town  
Private Bag Rondebosch  
7701

South Africa

Tel: 27 21 650-5239 / 5959

Fax: 27 21 650-2854

Email: [Gloria.halland@uct.ac.za](mailto:Gloria.halland@uct.ac.za)

[Tania.jacobs@uct.ac.za](mailto:Tania.jacobs@uct.ac.za)

Website: <http://www.econrsa.org>

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## ERSA Training Workshop Financial Econometrics

Tuesday January 20 – Thursday 22 January 2009 &  
Tuesday April 07 – April 09 2009  
Stellenbosch University

ERSA is pleased to announce a three day training workshop on Financial Econometrics to take place at the University of Stellenbosch from the 20 – 22 January 2009 to be followed by a second workshop from the 7 – 9 April 2009 at the same venue.

These workshops will be led by Prof Stan Hurn, School of Economics and Finance, Queensland University of Technology, Brisbane.

Participants should have grounding in Econometrics. Eviews and Matlab software will be used in the courses.

Topics for the first workshop will include the following:

- Understanding financial data
- Modelling volatility
- Generalized method of moments estimation.

Proposed topics for the second workshop include:

- Review of Maximum likelihood: specification and estimation
- Quasi-maximum likelihood estimation

- Estimation by simulation
- Nonparametric estimation

ERSA will provide financial support to cover travel and accommodation expenses of participants. However, places are limited and access to the course is at the discretion of the course organizers.

Please email Tania Jacobs ([tania.jacobs@uct.ac.za](mailto:tania.jacobs@uct.ac.za)) if you would like to attend the January course. The deadline for applications is Friday 14 November 2008.

The announcement for the April course will be sent out early in January 2009.