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ERSA Training Workshop Financial Econometrics II

Tuesday April 07 – Thursday 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 7 – 9 April 2009.

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

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

Topics for the workshop will include the following:

- Review of Maximum likelihood: specification and estimation
- Quasi-maximum likelihood estimation
- Estimation by simulation
- Nonparametric estimation

Since this course represents a continuation and development of the material presented during the Financial Econometrics workshop held from the 20 – 22 January 2009, attendees of the first workshop may be given preference for access to the April workshop.

The course runs all day, Tuesday to Thursday, with lectures in the mornings and practicals in the afternoons. Participants must attend all sessions. Please do not apply to come on the course if you have work commitments which will require you to miss sessions.

ERSA will provide financial support to cover economy class flights and accommodation (including breakfast). While the course is free of charge, delegates are expected to pay for any other expenses incurred, including lunch and dinner. However, places are limited and access to the course is at the discretion of the course organizers. Flights cannot be cancelled, and any changes are the delegates own responsibility and expense.

Please email Tania Jacobs (tania.jacobs@uct.ac.za) if you would like to attend the course. The deadline for applications is Monday 16 February 2009.