

Summer School in Mathematical Economics & Financial Econometrics (online teaching)

Time: 22 June – 10 July, 2020

School of Economics, University of Nottingham Ningbo China

Week 1 (22 - 26 June)

9-11	Linear Algebra with MATLAB I (XQ)	Topics in Econometrics I (ZL)	Linear Algebra with MATLAB II (XQ)	Topics in Econometrics II (ZL)	Linear Algebra with MATLAB III (XQ)
14-16	Advanced Calculus I (SMD)	Probability Theory I (CQ)	Advanced Calculus II (SMD)	Probability Theory II (CQ)	Advanced Calculus III (SMD)

Week 2 (29 June - 3 July)

9-11	Topics in Econometrics III (ZL)	Linear Algebra with MATLAB IV (XQ)	Topics in Econometrics IV (ZL)	Using Python for Economics I (JH)	Using Python for Economics II (JH)
14-16	Probability Theory III (CQ)	Optimization I (SMD)	Probability Theory IV (CQ)	Optimization II (SMD)	Introduction to VBA (WL)

Week 3 (6 - 10 July)

9-11	Fundamentals of Time Series (ES)	Non-Stationary Time Series I: Fundamentals & Analysis (ES)	Non-Stationary Time Series II: Techniques & Applications (ES)	Modern Portfolio Theory and Applications (CW)	Using R for Financial Econometrics (CW)
14-16	Risk management I (WL)	Risk management II (WL)	Understanding Financial Market Data (CW)	Examination	Probability Theory V (CQ)

(The programme is subject to change.)

Prerequisites: (1) Basic knowledge of calculus and linear algebra (e.g., Knut Sydsæter, Peter Hammond, Arne Strøm and Andrés Carvajal (2016), *Essential Mathematics for Economic Analysis*, Pearson Education); (2) Basic knowledge of introductory level of econometrics/statistics.

Teachers:

Prof. Weimin Liu (WL), Business School, UNNC

Assoc Prof. Eric Scheffel (ES), School of Economics, UNNC

Assoc Prof. Stuart McDonald (SMD), School of Economics, UNNC

Dr Chen Qu (CQ), School of Economics, UNNC

Dr Chaoyan Wang (CW), School of Economics, UNNC

Dr Jingong Huang (JH), School of Economics, UNNC

Dr Xuewen Qian (XQ), School of Economics, UNNC

Dr Zhenjiang Lin (ZL), School of Economics, UNNC