

Syllabus [2025Year 1 Term]

Course Information

Course Title	Financial Data Analysis	Credits	3
Course Code	555790-1	Required/Elective (For Undergraduate Courses)	Selective majors
Department or Major	Department of Economics	Language	English
Methods of Teaching		Lecture Room	월4,5,6/ 목4,5,6(상경202)
Time Allotment	Lecture(3) Experiments(0) Trainging & Practice(0) P erformance(0) Designing & Planning(0)	Cyber Lectures	
Course Type	offline		

Lecturer

Lecturer	Name	WONTAE HAN	Rank	Assistant Professor	Final Academic Degree	경제학박사
	Department & college	Department of Economics		Office	Business and Economics Hall 621	
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	Field of Interest					

Course Summary

Course Description	In this course, we practice practical applications of econometric techniques by working with data. We study various types of data by referencing news articles, government reports, etc., and apply econometric analysis to diagnose economic conditions and analyze policy effects. This course consists of a review of econometrics and coding lessons in R programming. Evaluation for this course includes a midterm exam and an end-of-semester data analysis assignment.
Description Related Courses	This course requires students to have an understanding of basic econometrics and economic issues that can be encountered in the media. Based on knowledge of mathematical economics, economic statistics, and basic econometrics, students will practice analyzing data related to real-world issues.
Course Goals	This course aims to analyze various economic issues using data through estimation techniques presented in econometrics.
Projected Results	Through this course, students will understand data analysis, implement it through coding, and produce analytical results. Additionally, students will learn how to correctly interpret th

	e analysis results.
Percentage of the original language classes(%)	English 100%

Syllabus

Times	Lecture Topic	Lecture Goals	Lecture Methods	Assignments
1	Introduction to R		강의, 문제해결 학습 (BPL),	
2	Statistical Foundations and Dealing with Data		강의, 문제해결 학습 (BPL),	
3	Regression Analysis I – Classical Model		강의, 문제해결 학습 (BPL),	
4	Regression Analysis II – Further Development, Assumptions, Tests		강의, 문제해결 학습 (BPL),	
5	Univariate Time-Series Modelling and Forecasting		강의, 문제해결 학습 (BPL),	
6	Multivariate Models		강의, 문제해결 학습 (BPL),	
7	Midterm Exam		강의, 문제해결 학습 (BPL),	
8	Modelling Long-Run Relationships in Finance		강의, 문제해결 학습 (BPL),	
9	Modelling Volatility and Correlation		강의, 문제해결 학습 (BPL),	
10	Panel Data Analysis I		강의, 문제해결 학습 (BPL),	
11	Panel Data Analysis II		강의, 문제해결 학습 (BPL),	
12	Panel Data Analysis III		강의, 문제해결 학습 (BPL),	
13	Data Analysis and R programming I		강의, 문제해결 학습 (BPL),	
14	Data Analysis and R programming II		강의, 문제해결 학습 (BPL),	
15	Final Paper		강의, 문제해결 학습 (BPL),	

Methods of Grading

sequence	Description	Percentage	Details
1	Mid-tem Exam	30%	
2	Final-exam	0%	
All		100%	

sequence	Description	Percentage	Details
3	Pop Quizzes	0%	
4	Assignments	10%	
5	Reports	40%	
6	Presentations & Discussions	0%	
7	Attendance	20%	
8		0%	
9	Others	0%	
All		100%	

Core of Value

핵심가치	전공역량	역량정의	역량구분	값(%)
혁신 (Discovery)	창의적문제해결 (Creative problem-solving)	주어진 상황과 문제를 창의적으로 해결할 수 있는 능력		5%
혁신 (Discovery)	도전 (Challenging)	전공 지식을 새로운 분야와 융합하고 아우를 수 있는 능력		0%
혁신 (Discovery)	지식융합 (Knowledge convergence)	새로운 분야를 개척하거나 도전적으로 임할 수 있는 능력	부역량	10%
헌신 (Dedication)	세계시민 (Universal value)	세계 공동체 구성원으로 전공자로서 국제적 이슈에 대응할 수 있는 능력	부역량	10%
헌신 (Dedication)	상호협력 (Cooperation)	공동의 목적 달성을 위해 타인과 상호협력을 할 수 있는 능력		5%
헌신 (Dedication)	공동체 (Sense of community)	공동체의 구성원으로서 필요한 태도와 윤리의식을 가질 수 있는 능력		5%
능동 (self-Determination)	자기주도 (Self-Managing)	주어진 상황과 문제를 주도적이고 능동적으로 해결할 수 있는 능력		10%
능동 (self-Determination)	지식활용 (Knowledge application)	주어진 상황과 문제에 대해 논리적으로 파악하고 분석할 수 있는 능력		10%
능동 (self-Determination)	논리적사고 (Logical thinking)	전공관련 지식을 필요에 따라 다양하게 적용하고 활용할 수 있는 능력	주역량	40%

핵심가치	전공역량	역량정의	역량구분	값(%)
능동 (self-Determination)	의사소통 (Articulation)	대화를 통해 다양한 의견을 조율하고 합 의를 이끌어 낼 수 있 는 능력		5%

Textbook(s) & References

Descrip- tion	Title	Author	Publisher
Refer- ence s	Introduction to Econometrics	James Stock, Mark W atson	Pearson
Refer- ence s	계량경제학(4판): Stock&Watson 번역본	이서정, 김보민, 김현학, 장성연, 최진영 번역	Pearson
Refer- ence s	응용 계량경제학: R 활용	박범조	시그마프레스
Requi- red T extbo- ok	Introductory Econometrics for Finance	Chris Br ooks	Cambridge University Press

Memo

This class is conducted 100% in English.