

A One-Day Econometric Workshop

On

Modeling Returns and Volatility Spillovers in Financial Markets

Facilitator: Dr. Afees A. Salisu

Preamble:

With the increasing interactions among financial markets ranging from stock market, bond market, money market, to foreign exchange market; a shock to one market is more likely to spill over to another market. Information about the intensity of these spillovers provides useful insights to portfolio investors on how to diversify portfolio investments in order to maximize returns. Similarly, policy makers require this information to identify and deal with any financial market that is more susceptible to higher risks and uncertainties.

As part of its capacity building efforts, CEAR is organizing a day workshop on the recent econometric approaches for analyzing spillovers in financial markets.

Target Group:

This workshop is specifically designed for graduate students with special interests in Financial Econometrics, Time Series Econometrics and Financial Economics. Therefore, applications are invited from Nigerian students who are currently undertaking their graduate studies (***M.Sc&Ph.D in Economics, Statistics and other related disciplines***) in any of the recognized Nigerian universities.

Interested applicants should visit www.cear.org.ng , fill the [application form](#) and attach their CVs and letters of motivation on or before May 2, 2015. Only 20 successful applicants shall be communicated accordingly.

Prerequisite Knowledge

This course requires a preparatory understanding of financial markets, multivariate models like Vector Autoregressive and Vector Error Correction Models and basic computational skills with **Eviews** and **RATS** software packages.

Workshop Fee: Participation at the Workshop is absolutely **FREE**.

Venue: Centre for Econometric and Allied Research (CEAR), Department of Economics, University of Ibadan.

Date: Time:

May 18, 2015 ██ **9:00am – 5:00pm**

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