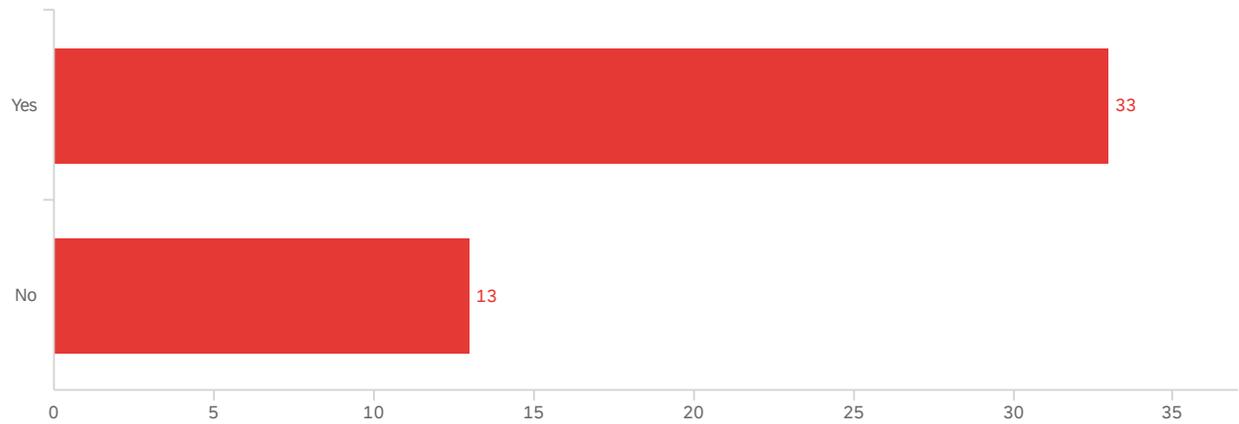


Financial Econometrics II - Tales Padilha

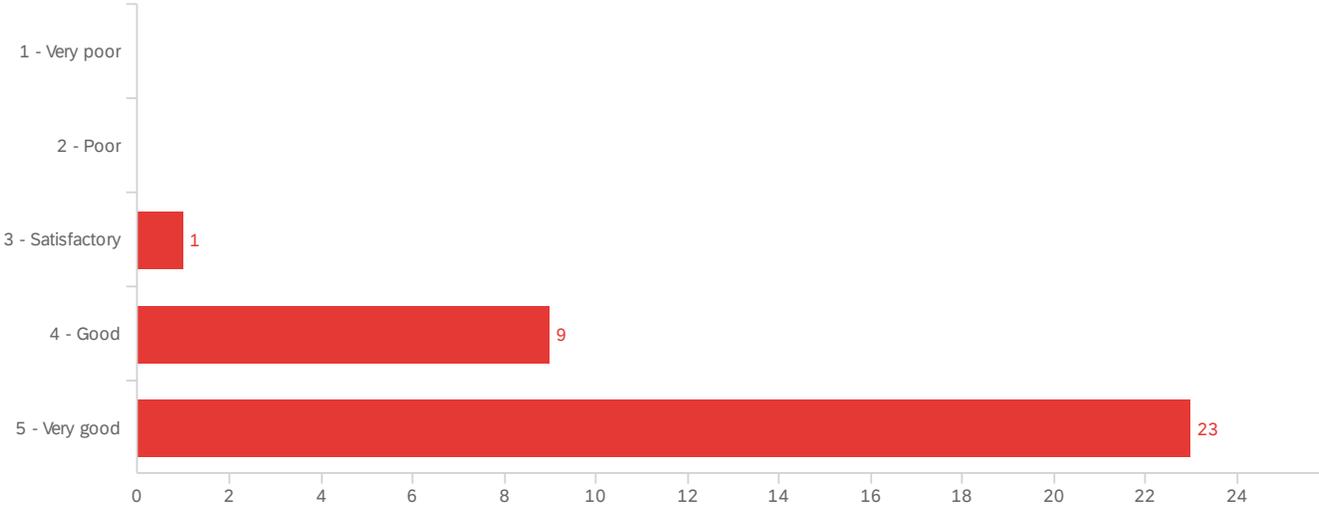
MFE HT20 Feedback Survey - Financial Econometrics II

June 12, 2020 4:52 PM BST

Q9 - Did you attend the above named teacher's classes?

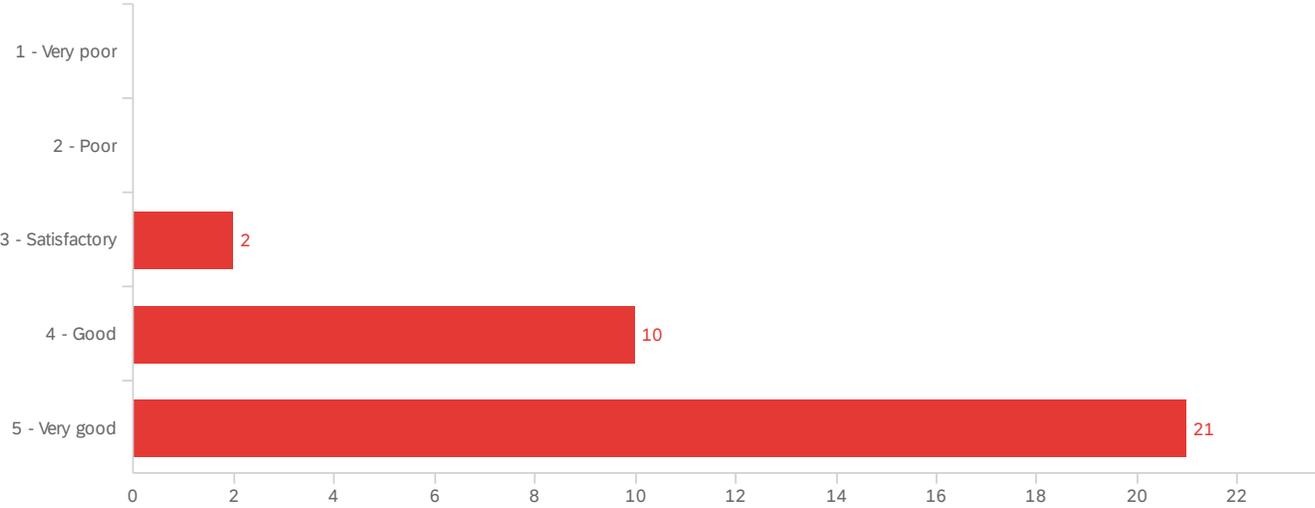


Q10 - Teaching: clarity, coherence & effectiveness



#	Field	Mean
1	Teaching: clarity, coherence & effectiveness	4.67

Q11 - Supporting Materials: slides, handouts, readings, cases



#	Field	Mean
1	Supporting Materials: slides, handouts, readings, cases	4.58

Q13 - If you have any comments on the teacher please enter them here - Tales P...

If you have any comments on the teacher please enter them here - Tales Padi...

Very clear

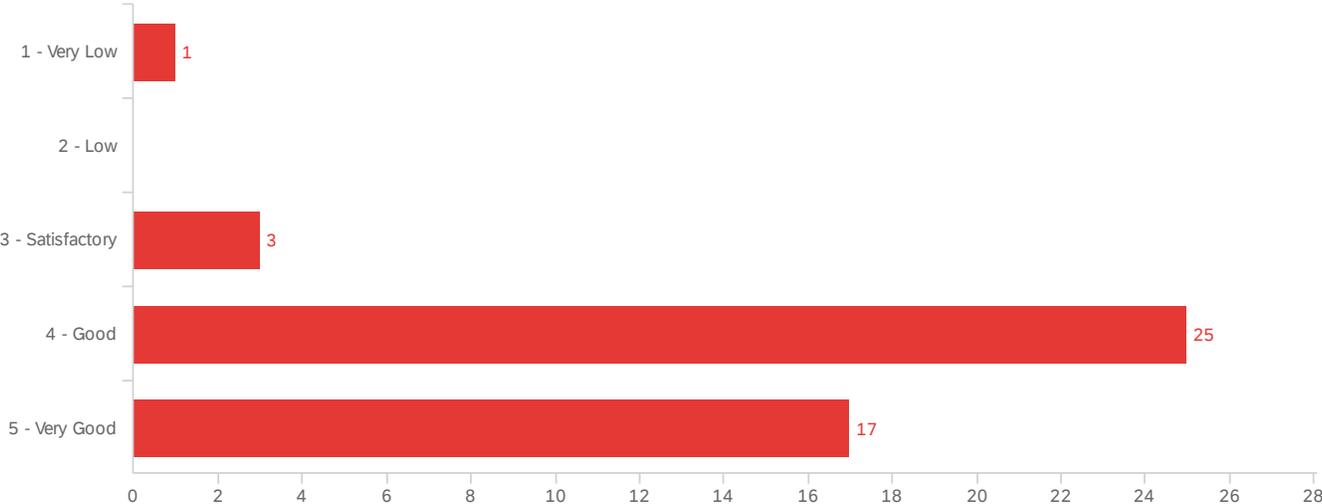
Best hand-outs across the board

was very happy with the teaching - easy to follow

Tales was a great TA- explained content as intuitively as possible and was helpful wherever possible while showing a great amount of enthusiasm. I was very happy to have him as our TA!

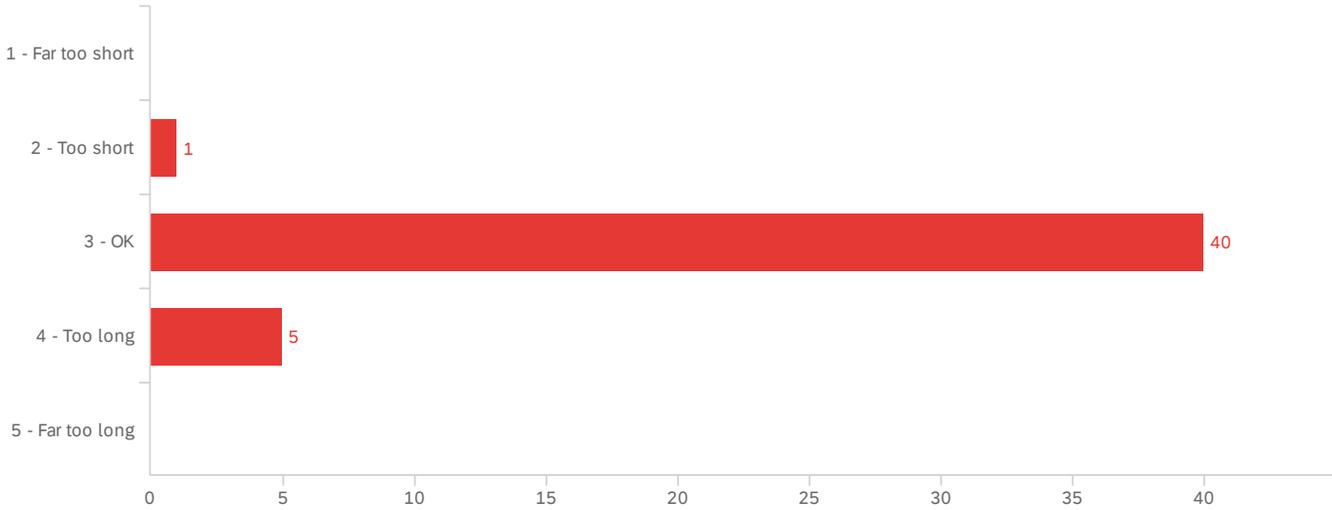
Awesome guy.

Q14 - Relevance and importance of the course content

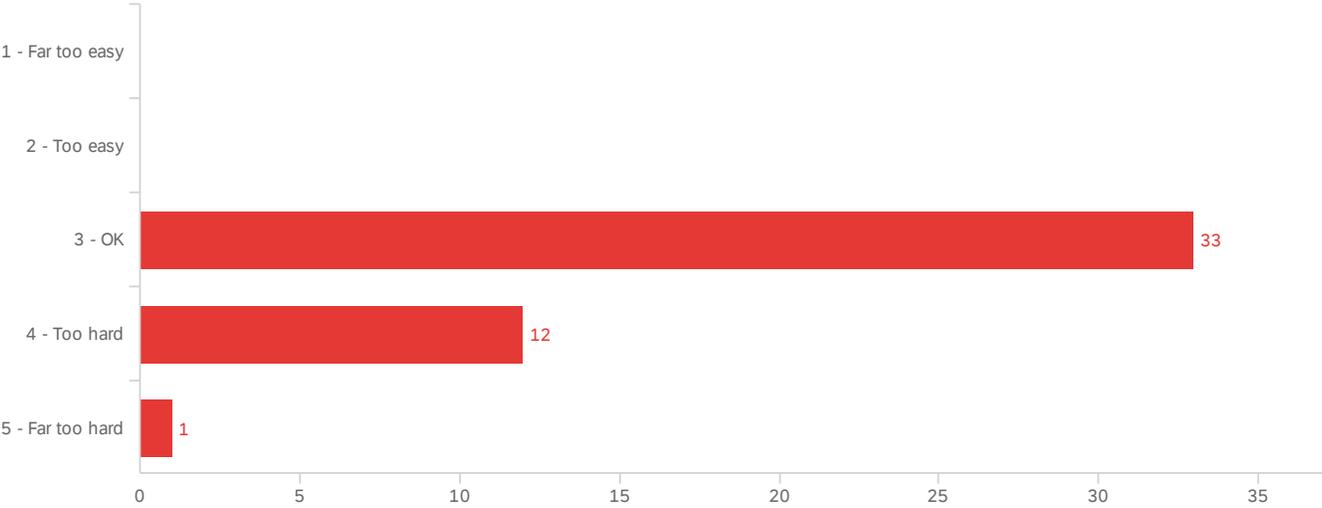


#	Field	Mean
1	Relevance and importance of the course content	4.24

Q15 - Length: was the course



Q16 - Difficulty: was the course



Q17 - If you have any comments on the content of this course, please enter them ...

If you have any comments on the content of this course, please enter them h...

I did find Part C) of the exam to be quite difficult.

I believe that there are too many derivations and technical details in the course, which I don't think will be used in practice by many MFE students. Being introduced to too many equations to me often means missing the larger point of the models introduced.

- Very well balanced between theory and empirical examples
- The structure and flow of the different chapters is very nice, the course is clear in its development through the year

Probably the best structured course on the programme. I feel like I have learned useful skills.

Very practically oriented and relevant content- I wish other courses such as Economics or Corporate Finance were as practical as this one.

I think the focus on asset pricing (returns) is very high. I really enjoyed the final lecture and would hope some of that can be applied to finance or economics in an assignment instead of always working with returns.

The pace of the course was a bit too fast: with all the deadlines, it was fairly impossible to properly follow everything despite going to lectures. I think the issue is more related to the many deadlines we have in Hilary (for all courses), than the actual content of the econometrics course.

Q18 - If you have any comments on how this course could be improved, please e...

If you have any comments on how this course could be improved, please enter...

Better to provide more exercise about the qualitative parts to help students prepare for exams

Let students pick teams before a deadline. When the deadline comes, whoever doesn't have a team should be drafted into one. In that case, no one would be left behind.

Not make the first small practical work be graded at 100 and 93. Everyone has distinction practical marks in this course

I think that the homework we are given is great, I learned far more from our practical work than from the lectures. For me it would be great if the course consisted of less material being studied in lectures, but all of the studied material later being covered in our practical work. I appreciate introducing python as an alternative to matlab, and I believe that as python is more practical it should be used in support class as well.

It would be nice if it were a bit more explicitly obvious how we could use this in a work environment. I understand for the purposes of risk modeling abstractly but don't see explicitly how I would apply the course beyond simply forecasting volatility.

Especially the last assignment (computational assignment 3) could be more practical(ly relevant).

A potential improvement could be an assessment after the first term (exam) so that people are more comfortable with the material before starting the second one.

Support Python to be the main tool; Expect TA can spend sometime to give an overview of the key points of every lecture.

End of Report