
My working papers and published articles can be downloaded from www.christoffersen.ca (click on research).


**Lecture 1**
Stylized Facts of Asset Returns

Modeling Volatility and Correlation

**Readings**
Chapter 1

**Lecture 2**
Modeling Non-normal Returns

Simulation-based Methods

Estimation Risk in Financial Risk Management

**Readings**
Chapter 4

Christoffersen / Goncalves

**Lecture 3**
Option Valuation with iid Returns

The Importance of the Loss Function in Option Valuation

**Readings**
Chapter 6

Christoffersen / Jacobs (I)

**Lecture 4**
Which Volatility Model for Option Valuation?

Closed-form GARCH Option Valuation

**Readings**
Christoffersen / Jacobs (II)

Heston / Nandi

**Lecture 5**
Option Valuation with Conditional Skewness

Financial Asset Returns, Direction-of-Change Forecasting, and Volatility Dynamics

**Readings**
Christoffersen / Heston / Jacobs

Christoffersen / Diebold