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The Econometrics Of Financial Markets

The book covers the entire spectrum of empirical finance, including: the predictability of asset returns, tests of the Random Walk Hypothesis, the microstructure of securities markets, event analysis, the Capital Asset Pricing Model and the Arbitrage Pricing Theory, the term structure of interest rates, dynamic models of economic equilibrium, and nonlinear financial models such as ARCH, neural networks, statistical fractals, and chaos theory.

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This book is a very good basic textbook for econometrics in analyzing financial markets. I think this book might need some updating though, especially the copyright is 1998. There are a lot of later papers applying the concepts which deserve inclusion in a potential later edition.

The Econometrics of Financial Markets: Campbell, John Y ...

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The pricing of options, warrants, and other derivative securities—financial securities whose payoffs depend on the prices of other securities—is one of the great successes of modern financial economics. Based on the well-known Law of One Price or no-arbitrage condition, the option pricing models of Black and Scholes (1973) and Merton (1973b) gained an almost immediate acceptance among academics and investment professionals that is unparalleled in the history of economic science.

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The Economics of Financial Markets presents a concise overview of capital markets, suitable for advanced undergraduates and for beginning graduate students in financial economics. Following a brief overview of financial markets—their microstructure and the randomness of stock market prices—this textbook explores how the economics of uncertainty can be applied to financial decision-making.

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The Econometrics of Financial Markets

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Financial Economics Definition

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Journal of International Financial Markets, Institutions and Money. 13(2), 171-186. Spiegel, M. (2011). The academic analysis of the 2008 financial crisis: round 1.Review of financial studies, 24(6), 1773-1781.