

FINANCIAL VALUATION AND ECONOMETRICS

Second Edition

Kian Guan Lim

 World Scientific

Financial Econometrics Second Edition

Yacine Ait-Sahalia, Lars Peter Hansen



Financial Econometrics Second Edition:

Financial Valuation And Econometrics (2nd Edition) Kian Guan Lim,2015-04-15 This book is an introduction to financial valuation and financial data analyses using econometric methods It is intended for advanced finance undergraduates and graduates Most chapters in the book would contain one or more finance application examples where finance concepts and sometimes theory are taught This book is a modest attempt to bring together several important domains in financial valuation theory in econometrics modelling and in the empirical analyses of financial data These domains are highly intertwined and should be properly understood in order to correctly and effectively harness the power of data and statistical or econometrics methods for investment and financial decision making The contribution in this book and at the same time its novelty is in employing materials in basic econometrics particularly linear regression analyses and weaving into it threads of foundational finance theory concepts ideas and models It provides a clear pedagogical approach to allow very effective learning by a finance student who wants to be well equipped in both theory and ability to research the data This is a handy book for finance professionals doing research to easily access the key techniques in data analyses using regression methods Students learn all 3 skills at once finance econometrics and data analyses It provides for very solid and useful learning for advanced undergraduate and graduate students who wish to work in financial analyses risk analyses and financial research areas

Financial Econometrics Peijie Wang,2005-08-16 This book which provides an overview of contemporary topics related to the modelling of financial time series is set against a backdrop of rapid expansions of interest in both the models themselves and the financial problems to which they are applied This excellent textbook covers all the major developments in the area in recent years in an informative as well as succinct way Refreshingly every chapter has a section of two or more examples and a section of empirical literature offering the reader the opportunity to practice the kind of research going on in the area This approach helps the reader develop interest confidence and momentum in learning contemporary econometric topics

Financial Economics and Econometrics Nikiforos T. Laopodis,2021-12-14 Financial Economics and Econometrics provides an overview of the core topics in theoretical and empirical finance with an emphasis on applications and interpreting results Structured in five parts the book covers financial data and univariate models asset returns interest rates yields and spreads volatility and correlation and corporate finance and policy Each chapter begins with a theory in financial economics followed by econometric methodologies which have been used to explore the theory Next the chapter presents empirical evidence and discusses seminal papers on the topic Boxes offer insights on how an idea can be applied to other disciplines such as management marketing and medicine showing the relevance of the material beyond finance Readers are supported with plenty of worked examples and intuitive explanations throughout the book while key takeaways test your knowledge and test your intuition features at the end of each chapter also aid student learning Digital supplements including PowerPoint slides computer codes supplements an Instructor s Manual and Solutions Manual are

available for instructors This textbook is suitable for upper level undergraduate and graduate courses on financial economics financial econometrics empirical finance and related quantitative areas Financial Econometrics , **Statistics for Business and Financial Economics** Cheng F. Lee,John C. Lee,Alice C. Lee,2000 This text integrates various statistical techniques with concepts from business economics and finance and demonstrates the power of statistical methods in the real world of business This edition places more emphasis on finance economics and accounting concepts with updated sample data *Financial Econometrics* Peijie Wang,2008-09-19 This book provides an essential toolkit for all students wishing to know more about the modelling and analysis of financial data Applications of econometric techniques are becoming increasingly common in the world of finance and this second edition of an established text covers the following key themes unit roots cointegration and other develop **Principles of Financial Economics** Stephen F. LeRoy,Jan Werner,2014-08-11 This second edition provides a rigorous yet accessible graduate level introduction to financial economics Since students often find the link between financial economics and equilibrium theory hard to grasp less attention is given to purely financial topics such as valuation of derivatives and more emphasis is placed on making the connection with equilibrium theory explicit and clear This book also provides a detailed study of two date models because almost all of the key ideas in financial economics can be developed in the two date setting Substantial discussions and examples are included to make the ideas readily understandable Several chapters in this new edition have been reordered and revised to deal with portfolio restrictions sequentially and more clearly and an extended discussion on portfolio choice and optimal allocation of risk is available The most important additions are new chapters on infinite time security markets exploring among other topics the possibility of price bubbles **Quantitative Financial Economics** Keith Cuthbertson,Dirk Nitzsche,2005-05-05 This new edition of the hugely successful Quantitative Financial Economics has been revised and updated to reflect the most recent theoretical and econometric empirical advances in the financial markets It provides an introduction to models of economic behaviour in financial markets focusing on discrete time series analysis Emphasis is placed on theory testing and explaining real world issues The new edition will include Updated charts and cases studies New companion website allowing students to put theory into practice and to test their knowledge through questions and answers Chapters on Monte Carlo simulation bootstrapping and market microstructure *Financial Econometrics, Mathematics and Statistics* Cheng-Few Lee,Hong-Yi Chen,John Lee,2019-06-04 This rigorous textbook introduces graduate students to the principles of econometrics and statistics with a focus on methods and applications in financial research *Financial Econometrics Mathematics and Statistics* introduces tools and methods important for both finance and accounting that assist with asset pricing corporate finance options and futures and conducting financial accounting research Divided into four parts the text begins with topics related to regression and financial econometrics Subsequent sections describe time series analyses the role of binomial multi nomial and log normal distributions in option pricing models and the application of statistics analyses

to risk management The real world applications and problems offer students a unique insight into such topics as heteroskedasticity regression simultaneous equation models panel data analysis time series analysis and generalized method of moments Written by leading academics in the quantitative finance field allows readers to implement the principles behind financial econometrics and statistics through real world applications and problem sets This textbook will appeal to a less served market of upper undergraduate and graduate students in finance economics and statistics

Financial Econometrics Oliver Linton,2019-02-21 This is a thorough exploration of the models and methods of financial econometrics by one of the world s leading financial econometricians and is for students in economics finance statistics mathematics and engineering who are interested in financial applications Based on courses taught around the world the up to date content covers developments in econometrics and finance over the last twenty years while ensuring a solid grounding in the fundamental principles of the field Care has been taken to link theory and application to provide real world context for students Worked exercises and empirical examples have also been included to make sure complicated concepts are solidly explained and understood

Applied Financial Econometrics Moinak Maiti,2021 The importance of risk assessment is critical in our modern society and this book shows how in an advanced cohesive society this can be done to benefit the citizen This brings econometrics to life for the student and practitioner It is balanced easy to understand and reinforces core principles and techniques and is a much needed book on one of the core analytic tools of the modern world Moinak Maiti based in the Baltic Powerhouse of St Petersburg Russia understands econometrics well and explains in a easy to understand manner how to understand and use them to benefit you and your organisation Professor Emeritus Editor Phil Harris University of Chester This innovative approach to financial_ econometrics provides critical introductions to key statistical methods as applied to financial market data It contains many practical applications and addresses problem solving using state of the art methods and theories With systematic sections on Finance in Action and Analyst Investor Corners in each chapter this will be an essential guide for econometricians and those working in related areas Professor Editor Emeritus Guy M Robinson University of Cambridge University of Adelaide a delightful book full of econometric topics for those of us who want to master applied financial econometrics our students and instructors Professor Editor Su Dinh Thanh President University of Economics Ho Chi Minh City This textbook gives students an approachable down to earth resource for the study of financial econometrics While the subject can be intimidating primarily due to the mathematics and modelling involved it is rewarding for students of finance and can be taught and learned in a straightforward way This book going from basics to high level concepts offers knowledge of econometrics that is intended to be used with confidence in the real world This book will be beneficial for both students and tutors who are associated with econometrics subjects at any level Moinak Maiti is Associate Professor in the Department of Finance National Research University Higher School of Economics Saint Petersburg Russia

Understanding Financial Risk Management Angelo Corelli,2014-10-03 Bibliography Exercises Appendix It s

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analysis of the term structure 7 Credit risk

The Elements of Financial Econometrics, 2015 **Handbook of
Financial Econometrics** Yacine Ait-Sahalia, Lars Peter Hansen, 2010 **Financial Economics, Risk and Information**
Marcelo Bianconi, 2011-08-23 Financial Economics Risk and Information presents the fundamentals of finance in static and
dynamic frameworks with focus on risk and information The objective of this book is to introduce undergraduate and first
year graduate students to the methods and solutions of the main problems in finance theory relating to the economics of
uncertainty and information The main goal of the second edition is to make the materials more accessible to a wider audience
of students and finance professionals The focus is on developing a core body of theory that will provide the student with a
solid intellectual foundation for more advanced topics and methods The new edition has streamlined chapters and topics with
new sections on portfolio choice under alternative information structures The starting point is the traditional mean variance
approach followed by portfolio choice from first principles The topics are extended to alternative market structures
alternative contractual arrangements and agency dynamic stochastic general equilibrium in discrete and continuous time
attitudes towards risk and towards inter temporal substitution in discrete and continuous time and option pricing In general
the book presents a balanced introduction to the use of stochastic methods in discrete and continuous time in the field of
financial economics

Financial Econometrics Christian Gourieroux, Joann Jasiak, 2001-12-09 Practitioners are
encouraged to keep a critical eye and are armed with graphical diagnostics to eradicate misspecification errors BOOK
JACKET Handbook of Financial Econometrics Yacine Ait-Sahalia, Lars Peter Hansen, 2009 **Financial Economics**
Thorsten Hens, Marc Oliver Rieger, 2010-07-01 Financial economics is a fascinating topic where ideas from economics
mathematics and most recently psychology are combined to understand financial markets This book gives a concise
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, 2001 **Probability, Statistics and Econometrics** Oliver Linton, 2017-03-04 Probability Statistics and Econometrics
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