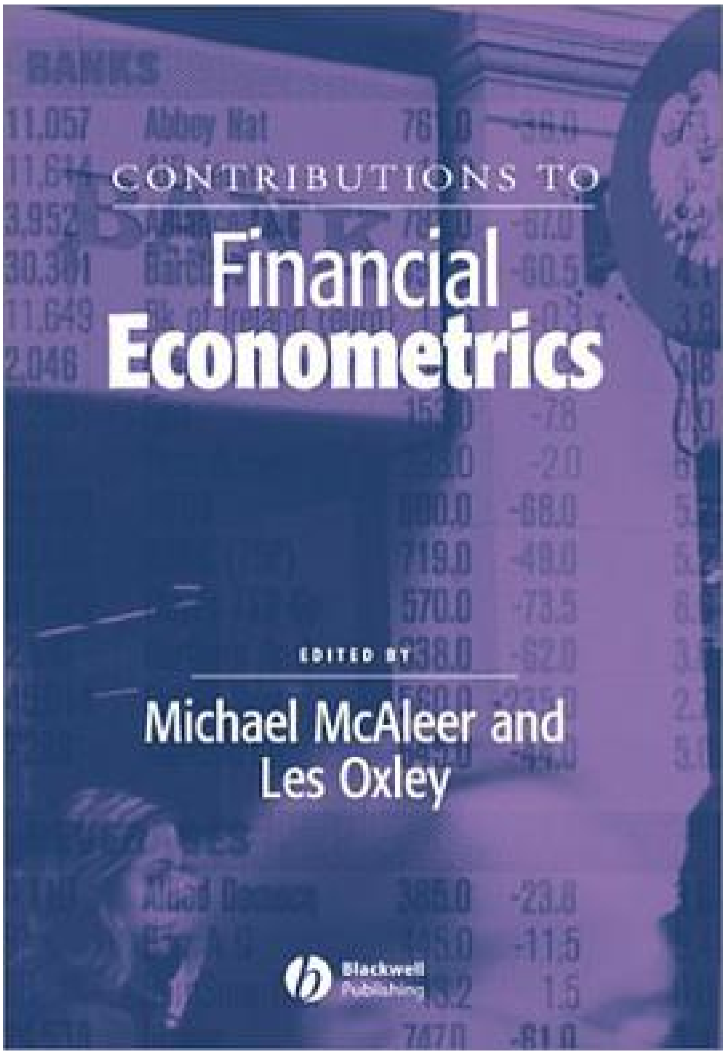
# Contributions to Financial Econometrics

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出版者:Blackwell Pub

出版时间:2002-11

装帧:Pap

isbn:9781405107433

This prestigious volume presents five state--of--the--art survey papers on time series econometrics, and a modern financial econometrics software package. Starting with a survey of recent theoretical developments for time series models with GARCH errors, the contributions go on to examine the bootstrapping of financial time series, developments in futures hedging, measures of fit for rational expectations models, asset pricing with observable stochastic discount factors, and a financial econometrics software package for estimating and forecasting ARCH models. Each of the papers blends theoretical and empirical issues, enabling theoreticians and practitioners alike to keep up with the most recent developments in the field. The volume as a whole makes a significant new contribution to the literature.

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# 评论

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# 书评

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