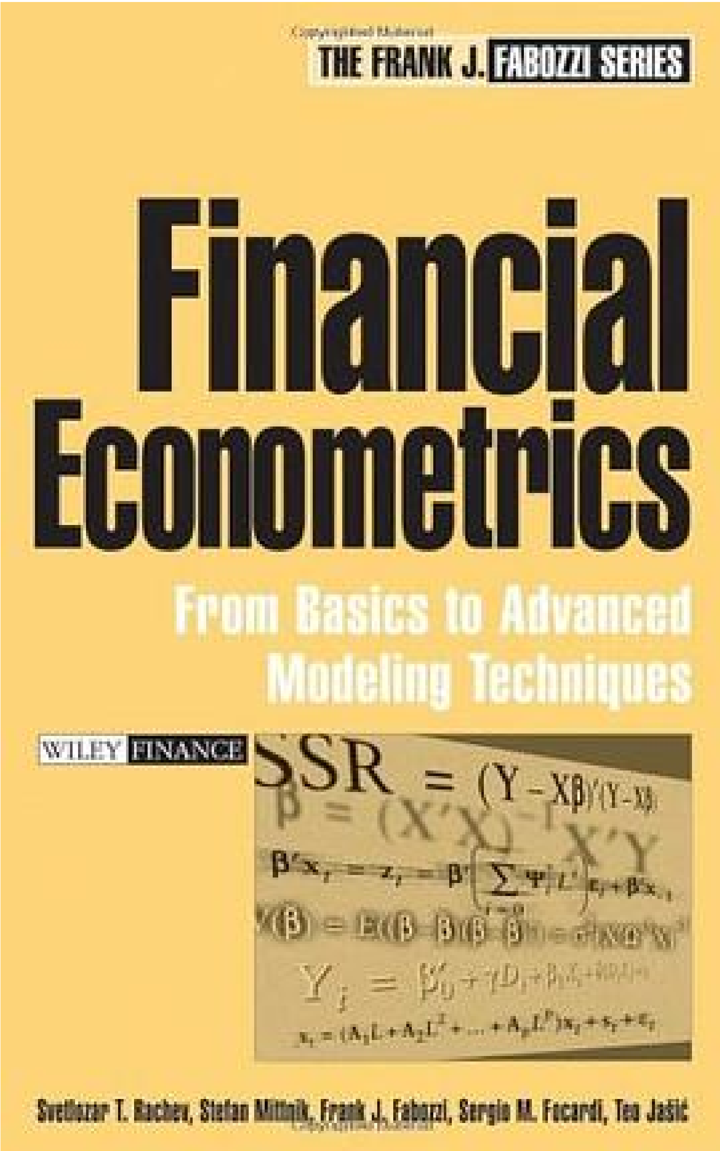
Financial Econometrics



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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 developments in the study of time series models; time varying volatility models of the GARCH type and the stochastic volatility approach; analysis of shock persistence and impulse responses; Markov switching and Kalman filtering; spectral analysis; present value relations and rationality; discrete choice models; analysis of truncated and censored samples; and, panel data analysis. This updated edition includes new chapters which cover limited dependent variables and panel data. It continues to be an essential guide for all graduate and advanced undergraduate students of econometrics and finance.

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