



Financial Econometrics: From Basics to Advanced Modeling Techniques

Frank J. Fabozzi, Sergio M. Focardi, Svetlozar T. Rachev, Stefan Mittnik PhD, Jaš, i?, Teo PhD

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A comprehensive guide to financial econometrics

Financial econometrics is a quest for models that describe financial time series such as prices, returns, interest rates, and exchange rates. In *Financial Econometrics*, readers will be introduced to this growing discipline and the concepts and theories associated with it, including background material on probability theory and statistics. The experienced author team uses real-world data where possible and brings in the results of published research provided by investment banking firms and journals. *Financial Econometrics* clearly explains the techniques presented and provides illustrative examples for the topics discussed.

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