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ECONOMIC AND FINANCIAL MODELLING WITH EVIEWS

A GUIDE FOR STUDENTS AND PROFESSIONALS

Springer This practical guide in Eviews is aimed at practitioners and students in business, economics, econometrics, and finance. It uses a step-by-step approach to equip readers with a toolkit that enables them to make the most of this widely used econometric analysis software. Statistical and econometrics concepts are explained visually with examples, problems, and solutions. Developed by economists, the Eviews statistical software package is used most commonly for time-series oriented econometric analysis. It allows users to quickly develop statistical relations from data and then use those relations to forecast future values of the data. The package provides convenient ways to enter or upload data series, create new series from existing ones, display and print series, carry out statistical analyses of relationships among series, and manipulate results and output. This highly hands-on resource includes more than 200 illustrative graphs and tables and tutorials throughout. Abdulkader Aljandali is Senior Lecturer at Coventry University in London. He is currently leading the Stochastic Finance Module taught as part of the Global Financial Trading MSc. His previously published work includes Exchange Rate Volatility in Emerging Markers, Quantitative Analysis, Multivariate Methods & Forecasting with IBM SPSS Statistics and Multivariate Methods and Forecasting with IBM® SPSS® Statistics. Dr Aljandali is an established member of the British Accounting and Finance Association and the Higher Education Academy. Motasam Tatahi is a specialist in the areas of Macroeconomics, Financial Economics, and Financial Econometrics at the European Business School, Regent’s University London, where he serves as Principal Lecturer and Dissertation Coordinator for the MSc in Global Banking and Finance at The European Business School-London.

ARCH MODELS FOR FINANCIAL APPLICATIONS

John Wiley & Sons Autoregressive Conditional Heteroskedastic (ARCH) processes are used in finance to model asset price volatility over time. This book introduces both the theory and applications of ARCH models and provides the basic theoretical and empirical background, before proceeding to more advanced issues and applications. The Authors provide coverage of the recent developments in ARCH modelling which can be implemented using econometric software, model construction, fitting and forecasting and model evaluation and selection. Key Features: Presents a comprehensive overview of both the theory and the practical applications of ARCH, an increasingly popular financial modelling technique. Assumes no prior knowledge of ARCH models; the basics such as model construction are introduced, before proceeding to more complex applications such as value-at-risk, option pricing and model evaluation. Uses empirical examples to demonstrate how the recent developments in ARCH can be implemented. Provides step-by-step instructive examples, using econometric software, such as Econometric Views and the G@RCH module for the Ox software package, used in Estimating and Forecasting ARCH Models. Accompanied by a CD-ROM containing links to the software as well as the datasets used in the examples. Aimed at readers wishing to gain an aptitude in the applications of financial econometric modelling with a focus on practical implementation, via applications to real data and via examples worked with econometrics packages.

MARKET RISK ANALYSIS, PRACTICAL FINANCIAL ECONOMETRICS

John Wiley & Sons Written by leading market risk academic, Professor Carol Alexander, Practical Financial Econometrics forms part two of the Market Risk Analysis four volume set. It introduces the econometric techniques that are commonly applied to finance with a critical and selective exposition, emphasising the areas of econometrics, such as GARCH, cointegration and copulas that are required for resolving problems in market risk analysis. The book covers material for a one-semester graduate course in applied financial econometrics in a very pedagogical fashion as each time a concept is introduced an empirical example is given, and whenever possible this is illustrated with an Excel spreadsheet. All together, the Market Risk Analysis four volume set illustrates virtually every concept or formula with a practical, numerical example or a longer, empirical case study. Across all four volumes there are approximately 300 numerical and empirical examples, 400 graphs and figures and 30 case studies many of which are contained in interactive Excel spreadsheets available from the the accompanying CD-ROM . Empirical examples and case studies specific to this volume include: Factor analysis with orthogonal regressions and using principal component factors; Estimation of symmetric and asymmetric, normal and Student t GARCH and E-GARCH parameters; Normal, Student t, Gumbel, Clayton, normal mixture copula densities, and simulations from these copulas with application to VaR and portfolio optimization; Principal component analysis of yield curves with applications to portfolio immunization and asset/liability management; Simulation of normal mixture and Markov switching GARCH returns; Cointegration based index tracking and pairs trading, with error correction and impulse response modelling; Markov switching regression models (Eviews code); GARCH term structure forecasting with volatility targeting; Non-linear quantile regressions with applications to hedging.

THE ECONOMICS OF SMALL ISLAND TOURISM

INTERNATIONAL DEMAND AND COUNTRY RISK ANALYSIS

Edward Elgar Publishing This study forms an entirely new area of research on Small Island Tourism Economies (SITEs). It addresses the importance of uncertainty in monthly international tourist arrivals and country risk indicators to the macroeconomy. Conditional volatilities are estimated for international tourist arrivals, and an economic interpretation from the estimated results is provided. In achieving these two objectives, this work presents an extensive assessment of the important characteristics and the impact of tourism in SITEs in relation to their gross domestic product, balance of payments, employment and foreign direct investment, among other factors. This book is unique in giving emphasis to macroeconomic implications rather than an industry focus. The Economics of Small Island Tourism will appeal to academics at the undergraduate and postgraduate levels involved in environmental and tourism management as well as tourism economics.

SUSTAINABLE DEVELOPMENT IN EAST ASIA COUNTRIES

[illegible]

FINANCIAL ECONOMETRICS USING STATA

Stata Press Financial Econometrics Using Stata is an essential reference for graduate students, researchers, and practitioners who use Stata to perform intermediate or advanced methods. After discussing the characteristics of financial time series, the authors provide introductions to ARMA models, univariate GARCH models, multivariate GARCH models, and applications of these models to financial time series. The last two chapters cover risk management and contagion measures. After a rigorous but intuitive overview, the authors illustrate each method by interpreting easily replicable Stata examples.

MULTIVARIATE TIME SERIES ANALYSIS AND APPLICATIONS

Wiley An essential guide on high dimensional multivariate time series including all the latest topics from one of the leading experts in the field Following the highly successful and much lauded book, Time Series Analysis—Univariate and Multivariate Methods, this new work by William W.S. Wei focuses on high dimensional multivariate time series, and is illustrated with numerous high dimensional empirical time series. Beginning with the fundamentalconcepts and issues of multivariate time series analysis,this book covers many topics that are not found in general multivariate time series books. Some of these are repeated measurements, space-time series modelling, and dimension reduction. The book also looks at vector time series models, multivariate time series regression models, and principle component analysis of multivariate time series. Additionally, it provides readers with information on factor analysis of multivariate time series, multivariate GARCH models, and multivariate spectral analysis of time series. With the development of computers and the internet, we have increased potential for data exploration. In the next few years, dimension will become a more serious problem. Multivariate Time Series Analysis and its Applications provides some initial solutions, which may encourage the development of related software needed for the high dimensional multivariate time series analysis. Written by bestselling author and leading expert in the field Covers topics not yet explored in current multivariate books Features classroom tested material Written specifically for time series courses Multivariate Time Series Analysis and its Applications is designed for an advanced time series analysis course. It is a must-have for anyone studying time series analysis and is also relevant for students in economics, biostatistics, and engineering.

GARCH MODELS

STRUCTURE, STATISTICAL INFERENCE AND FINANCIAL APPLICATIONS

John Wiley & Sons This book provides a comprehensive and systematic approach to understanding GARCH time series models and their applications whilst presenting the most advanced results concerning the theory and practical aspects of GARCH. The probability structure of standard GARCH models is studied in detail as well as statistical inference such as identification, estimation and tests. The book also provides coverage of several extensions such as asymmetric and multivariate models and looks at financial applications. Key features: Provides up-to-date coverage of the current research in the probability, statistics and econometric theory of GARCH models. Numerous illustrations and applications to real financial series are provided. Supporting website featuring R codes, Fortran programs and data sets. Presents a large collection of problems and exercises. This authoritative, state-of-the-art reference is ideal for graduate students, researchers and practitioners in business and finance seeking to broaden their skills of understanding of econometric time series models.

FINANCIAL ECONOMETRIC MODELING

Oxford University Press, USA "An introduction to the field of financial econometrics, focusing on providing an introduction for undergraduate and postgraduate students whose math skills may not be at

the most advanced level, but who need this material to pursue careers in research and the financial industry"--

FOOD PRICE VOLATILITY AND ITS IMPLICATIONS FOR FOOD SECURITY AND POLICY

Springer This book provides fresh insights into concepts, methods and new research findings on the causes of excessive food price volatility. It also discusses the implications for food security and policy responses to mitigate excessive volatility. The approaches applied by the contributors range from on-the-ground surveys, to panel econometrics and innovative high-frequency time series analysis as well as computational economics methods. It offers policy analysts and decision-makers guidance on dealing with extreme volatility.

ESSENTIALS OF TIME SERIES FOR FINANCIAL APPLICATIONS

Academic Press Essentials of Time Series for Financial Applications serves as an agile reference for upper level students and practitioners who desire a formal, easy-to-follow introduction to the most important time series methods applied in financial applications (pricing, asset management, quant strategies, and risk management). Real-life data and examples developed with EViews illustrate the links between the formal apparatus and the applications. The examples either directly exploit the tools that EViews makes available or use programs that by employing EViews implement specific topics or techniques. The book balances a formal framework with as few proofs as possible against many examples that support its central ideas. Boxes are used throughout to remind readers of technical aspects and definitions and to present examples in a compact fashion, with full details (workout files) available in an on-line appendix. The more advanced chapters provide discussion sections that refer to more advanced textbooks or detailed proofs. Provides practical, hands-on examples in time-series econometrics Presents a more application-oriented, less technical book on financial econometrics Offers rigorous coverage, including technical aspects and references for the proofs, despite being an introduction Features examples worked out in EViews (9 or higher)

ALTERNATIVE ASSETS AND CRYPTOCURRENCIES

MDPI Alternative assets such as fine art, wine, or diamonds have become popular investment vehicles in the aftermath of the global financial crisis. Correlation with classical financial markets is typically low, such that diversification benefits arise for portfolio allocation and risk management. Cryptocurrencies share many alternative asset features, but are hampered by high volatility, sluggish commercial acceptance, and regulatory uncertainties. This collection of papers addresses alternative assets and cryptocurrencies from economic, financial, statistical, and technical points of view. It gives an overview of their current state and explores their properties and prospects using innovative approaches and methodologies.

TIME SERIES DATA ANALYSIS USING EVIEWS

John Wiley & Sons Do you want to recognize the most suitable models for analysis of statistical data sets? This book provides a hands-on practical guide to using the most suitable models for analysis of statistical data sets using EViews - an interactive Windows-based computer software program for sophisticated data analysis, regression, and forecasting - to define and test statistical hypotheses. Rich in examples and with an emphasis on how to develop acceptable statistical models, Time Series Data Analysis Using EViews is a perfect complement to theoretical books presenting statistical or econometric models for time series data. The procedures introduced are easily extendible to cross-section data sets. The author: Provides step-by-step directions on how to apply EViews software to time series data analysis Offers guidance on how to develop and evaluate alternative empirical models, permitting the most appropriate to be selected without the need for computational formulae Examines a variety of times series models, including continuous growth, discontinuous growth, seemingly causal, regression, ARCH, and GARCH as well as a general form of nonlinear time series and nonparametric models Gives over 250 illustrative examples and notes based on the author's own empirical findings, allowing the advantages and limitations of each model to be understood Describes the theory behind the models in comprehensive appendices Provides supplementary information and data sets An essential tool for advanced undergraduate and graduate students taking finance or econometrics courses. Statistics, life sciences, and social science students, as well as applied researchers, will also find this book an invaluable resource.

AUTOMATION EQUIPMENT AND SYSTEMS

Trans Tech Publications Ltd Volume is indexed by Thomson Reuters CPCI-S (WoS). The present volumes provide up-to-date, comprehensive and world-class state-of-the art knowledge concerning manufacturing science and engineering, focusing on Automation Equipment and Systems. The 633 peer-reviewed papers are grouped into 16 chapters: Material Section; Mechatronics; Industrial Robotics and Automation; Machine Vision; Sensor Technology; Measurement Control Technologies and Intelligent Systems; Transmission and Control of Fluids; Mechanical Control and Information Processing Technology; Embedded Systems; Advanced Forming Manufacturing and Equipment; NEMS/MEMS Technology and Equipment; Micro-Electronic Packaging Technology and Equipment; Advanced NC Techniques and Equipment; Power and Fluid Machinery; Energy Machinery and Equipment; Construction Machinery and Equipment.

INTRODUCTORY ECONOMETRICS FOR FINANCE

Cambridge University Press This best-selling textbook addresses the need for an introduction to econometrics specifically written for finance students. Key features: • Thoroughly revised and updated, including two new chapters on panel data and limited dependent variable models • Problem-solving approach assumes no prior knowledge of econometrics emphasising intuition rather than formulae, giving students the skills and confidence to estimate and interpret models • Detailed examples and case studies from finance show students how techniques are applied in real research • Sample instructions and output from the popular computer package EViews enable students to implement models themselves and understand how to interpret results • Gives advice on planning and executing a project in empirical finance, preparing students for using econometrics in practice • Covers important modern topics such as time-series forecasting, volatility modelling, switching models and simulation methods • Thoroughly class-tested in leading finance schools. Bundle with EViews student version 6 available. Please contact us for more details.

STATISTICS AND DATA ANALYSIS FOR FINANCIAL ENGINEERING

WITH R EXAMPLES

Springer The new edition of this influential textbook, geared towards graduate or advanced undergraduate students, teaches the statistics necessary for financial engineering. In doing so, it illustrates concepts using financial markets and economic data, R Labs with real-data exercises, and graphical and analytic methods for modeling and diagnosing modeling errors. These methods are critical because financial engineers now have access to enormous quantities of data. To make use of this data, the powerful methods in this book for working with quantitative information, particularly about volatility and risks, are essential. Strengths of this fully-revised edition include major additions to the R code and the advanced topics covered. Individual chapters cover, among other topics, multivariate distributions, copulas, Bayesian computations, risk management, and cointegration. Suggested prerequisites are basic knowledge of statistics and probability, matrices and linear algebra, and calculus. There is an appendix on probability, statistics and linear algebra. Practicing financial engineers will also find this book of interest.

AN INTRODUCTION TO ANALYSIS OF FINANCIAL DATA WITH R

John Wiley & Sons A complete set of statistical tools for beginning financial analysts from a leading authority Written by one of the leading experts on the topic, An Introduction to Analysis of Financial Data with R explores basic concepts of visualization of financial data. Through a fundamental balance between theory and applications, the book supplies readers with an accessible approach to financial econometric models and their applications to real-world empirical research. The author supplies a hands-on introduction to the analysis of financial data using the freely available R software package and case studies to illustrate actual implementations of the discussed methods. The book begins with the basics of financial data, discussing their summary statistics and related visualization methods. Subsequent chapters explore basic time series analysis and simple econometric models for business, finance, and economics as well as related topics including: Linear time series analysis, with coverage of exponential smoothing for forecasting and methods for model comparison Different approaches to calculating asset volatility and various volatility models High-frequency financial data and simple models for price changes, trading intensity, and realized volatility Quantitative methods for risk management, including value at risk and conditional value at risk Econometric and statistical methods for risk assessment based on extreme value theory and quantile regression Throughout the book, the visual nature of the topic is showcased through graphical representations in R, and two detailed case studies demonstrate the relevance of statistics in finance. A related website features additional data sets and R scripts so readers can create their own simulations and test their comprehension of the presented techniques. An Introduction to Analysis of Financial Data with R is an excellent book for introductory courses on time series and business statistics at the upper-undergraduate and graduate level. The book is also an excellent resource for researchers and practitioners in the fields of business, finance, and economics who would like to enhance their understanding of financial data and today's financial markets.

ADVANCES IN PANEL DATA ANALYSIS IN APPLIED ECONOMIC RESEARCH

2017 INTERNATIONAL CONFERENCE ON APPLIED ECONOMICS (ICOAE)

Springer This proceedings volume presents new methods and applications in applied economic research with an emphasis on advances in panel data analysis. Featuring papers presented at the 2017 International Conference on Applied Economics (ICOAE) held at Coventry University, this volume provides current research on econometric panel data methodologies as they are applied in microeconomics, macroeconomics, financial economics and agricultural economics. International Conference on Applied Economics (ICOAE) is an annual conference that started in 2008 designed to bring together economists from different fields of applied economic research in order to share methods and ideas. Applied economics is a rapidly growing field of economics that combines economic theory with econometrics to analyse economic problems of the real world usually with economic policy interest. In addition, there is growing interest in the field for panel data estimation methods, tests and techniques. This volume makes a contribution in the field of applied economic research in this area. Featuring country specific studies, this book will be of interest to academics, students, researchers, practitioners, and policy makers in applied economics and economic policy.

STUDIES AT THE CROSSROADS OF MANAGEMENT & ECONOMICS

IJOPEC PUBLICATION Business and economics, which are among the disciplines of social science, examine and discuss many issues affecting human life from various perspectives. In this context, prominent subjects in business and economics are examined by authors with different disciplines and approaches in this book. The book consists of three chapters: economıc theory and polıcy, financial accounting and auditing, strategic management and marketing. The subjects in each chapter are examined in an understandable way in accordance with the business managers, investors and researchers.

FINANCIAL MANAGEMENT FROM AN EMERGING MARKET PERSPECTIVE

BoD – Books on Demand One of the main reasons to name this book as Financial Management from an Emerging Market Perspective is to show the main differences of financial theory and practice in emerging markets other than the developed ones. Our many years of learning, teaching, and consulting experience have taught us that the theory of finance differs in developed and emerging markets. It is a well-known fact that emerging markets do not always share the same financial management problems with the developed ones. This book intends to show these differences, which could be traced to several characteristics unique to emerging markets, and these unique characteristics could generate a different view of finance theory in a different manner. As a consequence, different financial decisions, arrangements, institutions, and practices may evolve in emerging markets over time. The purpose of this book is to provide practitioners and academicians with a working knowledge of the different financial management applications and their use in an emerging market setting. Six main topics regarding the financial management applications in emerging markets are covered, and the context of these topics are "Capital Structure," "Market Efficiency and Market Models," "Merger and Acquisitions and Corporate Governance," "Working Capital Management," "Financial Economics and Digital Currency," and "Real Estate and Health Finance."

STOCK MARKET VOLATILITY

CRC Press Up-to-Date Research Sheds New Light on This Area Taking into account the ongoing worldwide financial crisis, Stock Market Volatility provides insight to better understand volatility in various stock markets. This timely volume is one of the first to draw on a range of international authorities who offer their expertise on market volatility in developed, emerging, and frontier economies. The expert contributors cover stock market volatility modeling, portfolio management, hedge fund volatility, and volatility in developed countries and emerging markets. They present some of the vocational aspects, emphasizing the equity markets. The book approaches the material from the practitioner’s viewpoint and familiarizes readers with how volatility is linked to speculation, trading volume, and information arrival. It also discusses recent trends in forecasting volatility, along with the newly cultivated trading platform of volatility derivatives. Given the current state of high levels of volatility in global stock markets, money managers, financial institutions, investment banks, financial analysts, and others need to improve their understanding of volatility. Examining key aspects of stock market volatility, this comprehensive reference offers novel suggestions for accurately assessing the field.

APPLICATIONS OF ECONOMETRICS

Prentice Hall To show how econometrics contributes to the understanding and development of the main areas of economic interest: consumption production, investment, the determination of wages and prices employment, inflation, the analysis of family budget. etc.

VOLATILITY AND CORRELATION

THE PERFECT HEDGER AND THE FOX

John Wiley & Sons In Volatility and Correlation 2nd edition: The Perfect Hedger and the Fox, Rebonato looks at derivatives pricing from the angle of volatility and correlation. With both practical and theoretical applications, this is a thorough update of the highly successful Volatility & Correlation – with over 80% new or fully reworked material and is a must have both for practitioners and for students. The new and updated material includes a critical examination of the ‘perfect-replication’ approach to derivatives pricing, with special attention given to exotic options; a thorough analysis of the role of quadratic variation in derivatives pricing and hedging; a discussion of the informational efficiency of markets in commonly-used calibration and hedging practices. Treatment of new models including Variance Gamma, displaced diffusion, stochastic volatility for interest-rate smiles and equity/FX options. The book is split into four parts. Part I deals with a Black world without smiles, sets out the author’s ‘philosophical’ approach and covers deterministic volatility. Part II looks at smiles in equity and FX worlds. It begins with a review of relevant empirical information about smiles, and provides coverage of local-stochastic-volatility, general-stochastic-volatility, jump-diffusion and Variance-Gamma processes. Part II concludes with an important chapter that discusses if and to what extent one can dispense with an explicit specification of a model, and can directly prescribe the dynamics of the smile surface. Part III focusses on interest rates when the volatility is deterministic. Part IV extends this setting in order to account for smiles in a financially motivated and computationally tractable manner. In this final part the author deals with CEV processes, with diffusive stochastic volatility and with Markov-chain processes. Praise for the First Edition: “In this book, Dr Rebonato brings his penetrating eye to bear on option pricing and hedging.... The book is a must-read for those who already know the basics of options and are looking for an edge in applying the more sophisticated approaches that have recently been developed.” —Professor Ian Cooper, London Business School “Volatility and correlation are at the very core of all option pricing and hedging. In this book, Riccardo Rebonato presents the subject in his characteristically elegant and simple fashion...A rare combination of intellectual insight and practical common sense.” —Anthony Neuberger, London Business School

TRENDS IN EMERGING MARKETS FINANCE, INSTITUTIONS AND MONEY

MDPI Since the waves of financial liberalization in the 1980s, emerging market economies have been accessible to foreign investors. Altogether, they contributed up to 43.8% of the global GDP in 2018, and many of them, such as China, India, Bangladesh, Philippines, Myanmar and Vietnam from 2010 to 2019, are among the fastest-growing economies in the world. Given the high economic growth, the assets issued by companies in emerging markets are viewed as a new set of investment opportunities for global investors and fund managers who seek to improve the risk-adjusted performance of their portfolios. In addition to their risky profile due to the lack of transparency as well as stable and matured institutions, their recent development path faces a number of challenges arising not only from the slow pace of economic reforms but also from their increased integration with the world. Geopolitical risks, the US–China trade wars, and rising policy uncertainty around the world are expected to reduce their growth potential and performance. This Special Issue dedicates special attention to the current dynamics of emerging financial markets, as well as their perspectives of development as a key driver for sustainable firms and economies. Accordingly, the focus is particularly placed on market integration and interdependence, valuations and risk management practices, and the financing means for inclusive growth.

MEASURING MARKET RISK

John Wiley & Sons Fully revised and restructured, Measuring Market Risk, Second Edition includes a new chapter on options risk management, as well as substantial new information on parametric risk, non-parametric measurements and liquidity risks, more practical information to help with specific calculations, and new examples including Q&A’s and case studies.

MULTIVARIATE TIME SERIES ANALYSIS

WITH R AND FINANCIAL APPLICATIONS

John Wiley & Sons An accessible guide to the multivariate time series toolsused in numerous real-world applications Multivariate Time Series Analysis: With R and FinancialApplications is the much anticipated sequel coming from one ofthe most influential and prominent experts on the topic of timeseries. Through a fundamental balance of theory and methodology,the book supplies readers with a comprehensible approach tofinancial econometric models and their applications to real-worldempirical research. Differing from the traditional approach to multivariate timeseries, the book focuses on reader comprehension by emphasizingstructural specification, which results in simplified parsimoniousVAR MA modeling. Multivariate Time Series Analysis: With R andFinancial Applications utilizes the freely available Rsoftware package to explore complex data and illustrate relatedcomputation and analyses. Featuring the techniques and methodologyof multivariate linear time series, stationary VAR models, VAR MAtime series and models, unitroot process, factor models, andfactor-augmented VAR models, the book includes: • Over 300 examples and exercises to reinforce thepresented content • User-friendly R subroutines and research presentedthroughout to demonstrate modern applications • Numerous datasets and subroutines to provide readerswith a deeper understanding of the material Multivariate Time Series Analysis is an ideal textbookfor graduate-level courses on time series and quantitative financeand upper-undergraduate level statistics courses in time series.The book is also an indispensable reference for researchers andpractitioners in business, finance, and econometrics.

TIME SERIES IN ECONOMICS AND FINANCE

Springer Nature This book presents the principles and methods for the practical analysis and prediction of economic and financial time series. It covers decomposition methods, autocorrelation methods for univariate time series, volatility and duration modeling for financial time series, and multivariate time series methods, such as cointegration and recursive state space modeling. It also includes numerous practical examples to demonstrate the theory using real-world data, as well as exercises at the end of each chapter to aid understanding. This book serves as a reference text for researchers, students and practitioners interested in time series, and can also be used for university courses on econometrics or computational finance.

EMPIRICAL FINANCE

MDPI There is no denying the role of empirical research in finance and the remarkable progress of empirical techniques in this research field. This Special Issue focuses on the broad topic of “Empirical Finance” and includes novel empirical research associated with financial data. One example includes the application of novel empirical techniques, such as machine learning, data mining, wavelet transform, copula analysis, and TV-VAR, to financial data. The Special Issue includes contributions on empirical finance, such as algorithmic trading, market efficiency, market microstructure, portfolio theory and asset allocation, asset pricing models, liquidity risk premium, currency crisis, return predictability, and volatility modeling.

NUMERICAL ISSUES IN STATISTICAL COMPUTING FOR THE SOCIAL SCIENTIST

John Wiley & Sons At last—a social scientist's guide through the pitfalls ofmodern statistical computing Addressing the current deficiency in the literature onstatistical methods as they apply to the social and behavioralsciences, Numerical Issues in Statistical Computing for the SocialScientist seeks to provide readers with a unique practicalguidebook to the numerical methods underlying computerizedstatistical calculations specific to these fields. The authorsdemonstrate that knowledge of these numerical methods and how theyare used in statistical packages is essential for making accurateinferences. With the aid of key contributors from both the socialand behavioral sciences, the authors have assembled a rich set ofinterrelated chapters designed to guide empirical social scientiststhrough the potential minefield of modern statisticalcomputing. Uniquely accessible and abounding in modern-day tools, tricks,and advice, the text successfully bridges the gap between thecurrent level of social science methodology and the moresophisticated technical coverage usually associated with thestatistical field. Highlights include: A focus on problems occurring in maximum likelihoodestimation Integrated examples of statistical computing (using softwarepackages such as the SAS, Gauss, Splus, R, Stata, LIMDEP, SPSS,WinBUGS, and MATLAB®) A guide to choosing accurate statistical packages Discussions of a multitude of computationally intensivestatistical approaches such as ecological inference, Markov chainMonte Carlo, and spatial regression analysis Emphasis on specific numerical problems, statisticalprocedures, and their applications in the field Replications and re-analysis of published social scienceresearch, using innovative numerical methods Key numerical estimation issues along with the means ofavoiding common pitfalls A related Web site includes test data for use in demonstratingnumerical problems, code for applying the original methodsdescribed in

the book, and an online bibliography of Web resourcesfor the statistical computation Designed as an independent research tool, a professionalreference, or a classroom supplement, the book presents awell-thought-out treatment of a complex and multifaceted field.

HANDBOOK OF FINANCIAL TIME SERIES

Springer Science & Business Media The Handbook of Financial Time Series gives an up-to-date overview of the field and covers all relevant topics both from a statistical and an econometrical point of view. There are many fine contributions, and a preamble by Nobel Prize winner Robert F. Engle.

RECENT TRENDS IN DECISION SCIENCE AND MANAGEMENT

PROCEEDINGS OF ICDSM 2019

Springer Nature This book discusses an emerging field of decision science that focuses on business processes and systems used to extract knowledge from large volumes of data to provide significant insights for crucial decisions in critical situations. It presents studies employing computing techniques like machine learning, which explore decision-making for cross-platforms that contain heterogeneous data associated with complex assets, leadership, and team coordination. It also reveals the advantages of using decision sciences with management-oriented problems. The book includes a selection of the best papers presented at the 2nd International Conference on Decision Science and Management (ICDSM 2019), held at Hunan International Economics University, China, on 20–21 September 2019.

RECENT ECONOMETRIC TECHNIQUES FOR MACROECONOMIC AND FINANCIAL DATA

Springer Nature The book provides a comprehensive overview of the latest econometric methods for studying the dynamics of macroeconomic and financial time series. It examines alternative methodological approaches and concepts, including quantile spectra and co-spectra, and explores topics such as non-linear and non-stationary behavior, stochastic volatility models, and the econometrics of commodity markets and globalization. Furthermore, it demonstrates the application of recent techniques in various fields: in the frequency domain, in the analysis of persistent dynamics, in the estimation of state space models and new classes of volatility models. The book is divided into two parts: The first part applies econometrics to the field of macroeconomics, discussing trend/cycle decomposition, growth analysis, monetary policy and international trade. The second part applies econometrics to a wide range of topics in financial economics, including price dynamics in equity, commodity and foreign exchange markets and portfolio analysis. The book is essential reading for scholars, students, and practitioners in government and financial institutions interested in applying recent econometric time series methods to financial and economic data.

RATS HANDBOOK TO ACCOMPANY INTRODUCTORY ECONOMETRICS FOR FINANCE

Written to complement the second edition of best-selling textbook Introductory Econometrics for Finance, this book provides a comprehensive introduction to the use of the Regression Analysis of Time Series (RATS) software for modelling in finance and beyond. It provides numerous worked examples with carefully annotated code and detailed explanations of the outputs, giving readers the knowledge and confidence to use the software for their own research and to interpret their own results. A wide variety of important modelling approaches are covered, including such topics as time-series analysis and forecasting, volatility modelling, limited dependent variable and panel methods, switching models and simulations methods. The book is supported by an accompanying website containing freely downloadable data and RATS instructions.

HANDBOOK OF ECONOMIC FORECASTING

Elsevier The highly prized ability to make financial plans with some certainty about the future comes from the core fields of economics. In recent years the availability of more data, analytical tools of greater precision, and ex post studies of business decisions have increased demand for information about economic forecasting. Volumes 2A and 2B, which follows Nobel laureate Clive Granger's Volume 1 (2006), concentrate on two major subjects. Volume 2A covers innovations in methodologies, specifically macroforecasting and forecasting financial variables. Volume 2B investigates commercial applications, with sections on forecasters' objectives and methodologies. Experts provide surveys of a large range of literature scattered across applied and theoretical statistics journals as well as econometrics and empirical economics journals. The Handbook of Economic Forecasting Volumes 2A and 2B provide a unique compilation of chapters giving a coherent overview of forecasting theory and applications in one place and with up-to-date accounts of all major conceptual issues. Focuses on innovation in economic forecasting via industry applications Presents coherent summaries of subjects in economic forecasting that stretch from methodologies to applications Makes details about economic forecasting accessible to scholars in fields outside economics

PERSPECTIVES ON MODERN ECONOMY

IJOPEC PUBLICATION This book aims to provide researchers from basic disciplines of the economics fields such as consumer behavior and public economy with a variety of distinctive perspectives in today’s world where the behavior and preferences of economic actors have changed completely, and the economic policies of countries have been redrafted.

ANTICIPATING CORRELATIONS

A NEW PARADIGM FOR RISK MANAGEMENT

Princeton University Press Financial markets respond to information virtually instantaneously. Each new piece of information influences the prices of assets and their correlations with each other, and as the system rapidly changes, so too do correlation forecasts. This fast-evolving environment presents econometricians with the challenge of forecasting dynamic correlations, which are essential inputs to risk measurement, portfolio allocation, derivative pricing, and many other critical financial activities. In Anticipating Correlations, Nobel Prize-winning economist Robert Engle introduces an important new method for estimating correlations for large systems of assets: Dynamic Conditional Correlation (DCC). Engle demonstrates the role of correlations in financial decision making, and addresses the economic underpinnings and theoretical properties of correlations and their relation to other measures of dependence. He compares DCC with other correlation estimators such as historical correlation, exponential smoothing, and multivariate GARCH, and he presents a range of important applications of DCC. Engle presents the asymmetric model and illustrates it using a multicountry equity and bond return model. He introduces the new FACTOR DCC model that blends factor models with the DCC to produce a model with the best features of both, and illustrates it using an array of U.S. large-cap equities. Engle shows how overinvestment in collateralized debt obligations, or CDOs, lies at the heart of the subprime mortgage crisis--and how the correlation models in this book could have foreseen the risks. A technical chapter of econometric results also is included. Based on the Econometric and Tinbergen Institutes Lectures, Anticipating Correlations puts powerful new forecasting tools into the hands of researchers, financial analysts, risk managers, derivative quants, and graduate students.

A GUIDE TO MODERN ECONOMETRICS

John Wiley & Sons A Guide to Modern Econometrics, 5th Edition has become established as a highly successful textbook. It serves as a guide to alternative techniques in econometrics with an emphasis on intuition and the practical implementation of these approaches. This fifth edition builds upon the success of its predecessors. The text has been carefully checked and updated, taking into account recent developments and insights. It includes new material on causal inference, the use and limitation of p-values, instrumental variables estimation and its implementation, regression discontinuity design, standardized coefficients, and the presentation of estimation results.

STRUCTURAL ECONOMETRIC MODELS

Emerald Group Publishing This volume focuses on recent developments in the use of structural econometric models in empirical economics. The first part looks at recent developments in the estimation of dynamic discrete choice models. The second part looks at recent advances in the area empirical matching models.

TIME SERIES ECONOMETRICS

LEARNING THROUGH REPLICATION

Springer In this book, the author rejects the theorem-proof approach as much as possible, and emphasize the practical application of econometrics. They show with examples how to calculate and interpret the numerical results. This book begins with students estimating simple univariate models, in a step by step fashion, using the popular Stata software system. Students then test for stationarity, while replicating the actual results from hugely influential papers such as those by Granger and Newbold, and Nelson and Plosser. Readers will learn about structural breaks by replicating papers by Perron, and Zivot and Andrews. They then turn to models of conditional volatility, replicating papers by Bollerslev. Finally, students estimate multi-equation models such as vector autoregressions and vector error-correction mechanisms, replicating the results in influential papers by Sims and Granger. The book contains many worked-out examples, and many data-driven exercises. While intended primarily for graduate students and advanced undergraduates, practitioners will also find the book useful.

ADVANCES IN CROSS-SECTION DATA METHODS IN APPLIED ECONOMIC RESEARCH

2019 INTERNATIONAL CONFERENCE ON APPLIED ECONOMICS (ICOAE 2019)

Springer Nature This proceedings volume presents new methods and applications in applied economics with special interest in advanced cross-section data estimation methodology. Featuring select contributions from the 2019 International Conference on Applied Economics (ICOAE 2019) held in Milan, Italy, this book explores areas such as applied macroeconomics, applied microeconomics, applied financial economics, applied international economics, applied agricultural economics, applied marketing and applied managerial economics. International Conference on Applied Economics (ICOAE) is an annual conference that started in 2008, designed to bring together economists from different fields of applied economic research, in order to share methods and ideas. Applied economics is a rapidly growing field of economics that combines economic theory with econometrics, to analyze economic problems of the real world, usually with economic policy interest. In addition, there is growing interest in the field of applied economics for cross-section data estimation methods, tests and techniques. This volume makes a contribution in the field of applied economic research by presenting the most current research. Featuring country specific studies, this book is of interest to academics, students, researchers, practitioners, and policy makers in applied economics, econometrics and economic policy.