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Nota di contenuto	Part I. Econometrics of Financial Markets -- 1. Chosen Measures for Pricing of Liquidity -- 2. Not as Black as Is Painted? Influence of sCDS Market on Domestic Financial Market's before and after the Ban on Naked sCDS Trade -- 3. Determinants of the Spread between POLONIA Rate and the Reference Rate – Dynamic Model Averaging Approach -- 4. World Natural Gas Markets: Characteristics, Basic Properties and Linkages of Natural Gas Prices -- 5. Are Major Currencies Hedges or Safe Havens for Polish Stocks and Bonds? -- 6. Copper Price Discovery on COMEX, 2006–2015 -- 7. A Copula Approach to Backward-Looking Factors in Market Based Inflation Expectations -- Part II: Stock Market Investments -- 8. Risk Parity Portfolios for the Grouped Stocks -- 9. Order Imbalance Indicators in Asset Pricing: Evidence from the Warsaw Stock Exchange -- 10. Interaction Between Market Depth and Market Tightness on the Warsaw Stock Exchange: A Preliminary Study -- 11.

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#### Sommario/riassunto

This book contains a selection of the contributions presented at the conference. The articles reflect the extent, diversity and richness of research areas in the field, both fundamental and applied finance. The target audience of these proceedings includes researchers at universities and research and policy institutions, graduate students and practitioners in economics, finance and international economics in private or government institutions.

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