

1. Record Nr.	UNINA9910346688403321
Autore	Chang Chia-Lin
Titolo	Applied Econometrics / Chia-Lin Chang
Pubbl/distr/stampa	MDPI - Multidisciplinary Digital Publishing Institute, 2019 Basel, Switzerland : , : MDPI, , 2019
ISBN	9783038979272 3038979279
Descrizione fisica	1 electronic resource (222 p.)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Sommario/riassunto	Although the theme of the monograph is primarily related to "Applied Econometrics", there are several theoretical contributions that are associated with empirical examples, or directions in which the novel theoretical ideas might be applied. The monograph is associated with significant and novel contributions in theoretical and applied econometrics; economics; theoretical and applied financial econometrics; quantitative finance; risk; financial modeling; portfolio management; optimal hedging strategies; theoretical and applied statistics; applied time series analysis; forecasting; applied mathematics; energy economics; energy finance; tourism research; tourism finance; agricultural economics; informatics; data mining; bibliometrics; and international rankings of journals and academics.