1. Record Nr. UNINA9910346688403321 Autore Chang Chia-Lin Titolo **Applied Econometrics** MDPI - Multidisciplinary Digital Publishing Institute, 2019 Pubbl/distr/stampa **ISBN** 3-03897-927-9 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.