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Autore	Wang Peijie <1965->
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Nota di contenuto	Intro -- Half-Title -- Title -- Copyright -- Contents -- Detailed contents -- List of illustrations -- Preface -- Acknowledgements -- 1 Stochastic processes and financial time series -- 2 Unit roots, cointegration and other comovements in time series -- 3 Time-varying volatility models - GARCH and stochastic volatility -- 4 Shock persistence and impulse response analysis -- 5 Modelling regime shifts -- 6 Present value models and tests for rationality and market efficiency -- 7 State space models and the Kalman .lter -- 8 Frequency domain analysis of time series -- 9 Research tools and sources of information -- Subject index.
Sommario/riassunto	This book which provides an overview of contemporary topics related to the modelling of financial time series, is set against a backdrop of rapid expansions of interest in both the models themselves and the financial problems to which they are applied. This excellent textbook covers all the major developments in the area in recent years in an informative as well as succinct way. Refreshingly, every chapter has a section of two or more examples and a section of empirical literature, offering the reader the opportunity to practice the kind of research

going on in the area. This approach helps the reader develop interest, confidence and momentum in learning contemporary econometric topics.