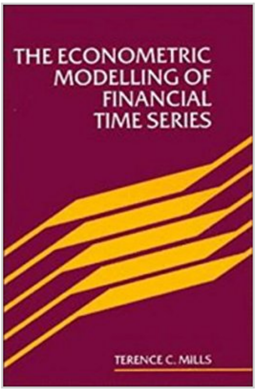

The Econometric Modelling of Financial Time Series

By Terence C. Mills

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This book provides detailed coverage of the variety of models that are currently being used in the empirical analysis of financial markets. Covering bond equity and foreign exchange markets, it is aimed at scholars and practitioners wishing to acquire an understanding of the latest research techniques and findings in the field, and also at graduate students wishing to research in financial markets. The book is divided into two main sections, covering univariate models, and econometric and multivariate techniques respectively. In the former, the areas covered include linear and non-linear stochastic models, random walk, unit root tests, GARCH models, deterministic chaos, trend reversion, and bubbles. In the latter, regression models, time varying parameter models, the Kalman filter, vector autoregressions, present value models, and cointegration are discussed.

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Review
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