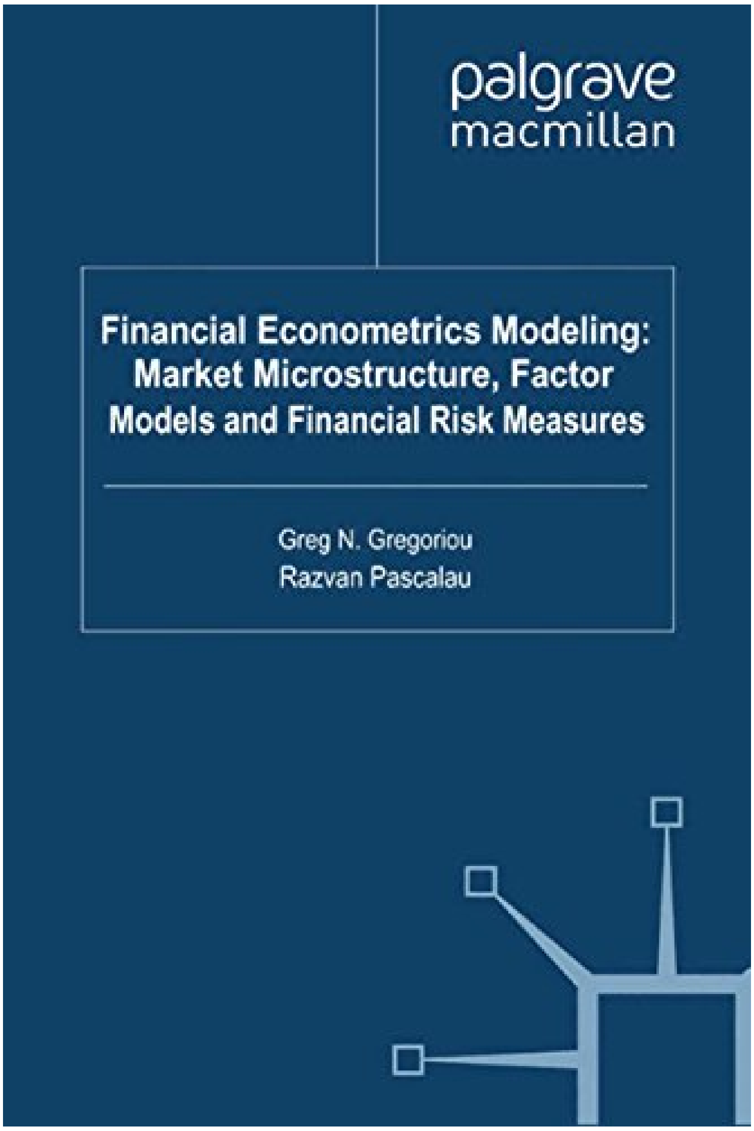
Financial Econometrics Modeling: Market Microstructure, Factor Models and Financial Risk Measures

Professor Greg N. Gregoriou
*DOC | *audiobook | ebooks | Download PDF | ePub*



#4396280 in eBooks 2010-12-13 2010-12-13File Name: B009ABYKPG | File size: 16.Mb

Professor Greg N. Gregoriou : Financial Econometrics Modeling: Market Microstructure, Factor Models and Financial Risk Measures before purchasing it in order to gage whether or not it would be worth my time, and all praised Financial Econometrics Modeling: Market Microstructure, Factor Models and Financial Risk Measures:

This book proposes new methods to build optimal portfolios and to analyze market liquidity and volatility under market microstructure effects, as well as new financial risk measures using parametric and non-parametric techniques. In particular, it investigates the market microstructure of foreign exchange and futures markets.

About the AuthorDAVID E. ALLEN Professor of Finance at Edith Cowan University, Perth, Western Australia ROBERT D. BROOKS Professor in the Department of Econometrics and Business Statistics at Monash University, Australia BIDISHA CHAKRABARTY Associate Professor of Finance at the John Cook Business School, Saint Louis University, USA LURION DE MELLO Ph.D student in Economics at Macquarie University in Sydney, Australia DEAN FANTAZZINI Associate Professor in Econometrics and Finance at the Moscow School of Economics, Moscow State University, Russia DON U.A. GALAGEDERA Senior Lecturer in the Department of Econometrics and Business Statistics at Monash University, Australia PHILIPP GRUEBER doctoral research assistant at the European Business School (EBS) International University, Germany YUKO HASHIMOTO Associate Professor of Economics at Toyo University in Tokyo, Japan ULRICH HOMMEL Professor of Finance as well as the Director of the Strategic Finance Institute (SFI) at the European Business School (EBS) International University, Germany JAVED IQBAL Lecturer in the Department of Statistics at Karachi University, Pakistan TAKATOSHI ITO Professor at the Graduate School of Economics, University of Tokyo, Japan MARIA ELVIRA MANCINO Full Professor of Mathematical Finance and Actuarial Sciences at the Faculty of Economics, University of Firenze, Italy MICHAEL MCALEER Fellow of the Academy of the Social Sciences in Australia (FASSA) ROBERT POWELL 20 years banking experience in South Africa, New Zealand and Australia ERICK W. RENGIFO Assistant Professor at the Department of Economics at Fordham University, New York, USA JEROEN V.K. ROMBOUTS Assistant Professor at the Institute of Applied Economics at HEC, Montreal, Canada ANTONIO RUBIA Associate Professor at the University of Alicante, Spain LIDIA SANCHIS-MARCO working at the Department of Quantitative Modelling in the Caja de Ahorros del Mediterraneo (CAM), Spain SIMONA SANFELICI Associate Professor of Mathematical Methods for Economics, Actuarial Sciences and Finance at the Faculty of Economics, University of Parma, Italy ABHAY KUMAR SINGH Research Associate in the School of Accounting, Finance and Economics at Edith Cowan University, Australia KONSTANTIN TYURIN Vice President of Financial Engineering at Investment Technology Group (ITG) MARTIN D. WIETHUuml;CHTER Research Assistant at the European Business School (EBS) International University, Germany HOLGER WOHLENBERG is Managing Director of Deutsche Bouml;rse