The Journal of Financial Econometrics

exploit the tools that EViews makes available or use programs that by employing EViews implement specific topics or techniques. The book balances a formal framework with as few proofs as possible against many examples that support applications (pricing, asset management, quant strategies, and risk management). Real-life data and examples developed with EViews illustrate the links between the formal apparatus and the applications. The examples either directly

Essentials of Time Series for Financial Applications serves as an agile reference for upper level students and practitioners who desire a formal, easy-to-follow introduction to the most important time series methods applied in financial

Modelling and Forecasting High Frequency Financial Data

contributions. The journal wishes to encourage critical review papers on topical subjects in any of the topics mentioned above in financial economics and in cognate disciplines.

finance, international rankings of journals in financial economics, and bibliometric rankings of journals in cognate disciplines. Papers published in the journal range from novel technical and theoretical papers to innovative empirical

interesting theoretical and empirical papers in financial economics, financial econometrics, banking, finance, mathematical finance, statistical finance, accounting, decision sciences, information management, tourism economics and

The Journal of Risk and Financial Management (JRFM) was inaugurated in 2008 and has successfully continued publishing, with Volume 13 in 2020. Since the journal was established, JRFM has published in excess of 580 topical and

Notes on Financial Econometrics

recently have econometric methods become available to rigorously analyze jump processes. Aït-Sahalia and Jacod approach high-frequency econometrics with a distinct focus on the financial side of matters while maintaining technical

characteristics of high-frequency financial data, and present the asymptotic concepts that their analysis relies on. Aït-Sahalia and Jacod also deal with estimation of the volatility portion of the model, including methods that are robust to

market microstructure noise, and address estimation and testing questions involving the jump part of the model. As they demonstrate, the practical importance and relevance of jumps in financial data are universally recognized, but only

analyze these data. This comprehensive book introduces readers to these emerging methods and tools of analysis. Yacine Aït-Sahalia and Jean Jacod cover the mathematical foundations of stochastic processes, describe the primary

financial data has grown exponentially. This growth has been driven by the increasing availability of such data, the technological advancements that make high-frequency trading strategies possible, and the need of practitioners to

High-frequency trading is an algorithm-based computerized trading practice that allows firms to trade stocks in milliseconds. Over the last fifteen years, the use of statistical and econometric methods for analyzing high-frequency

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

Handbook of Financial Econometrics

explained and understood.

Principles of Financial Engineering

models while developing an intuitive grasp of underlying theoretical concepts.