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**Título:** Finance. The Blackwell Encyclopedia Of Management.

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**Precio:** \$1800.00

**Editorial:**

**Año:** 2006

**Tema:**

**Edición:** 2ª

**Sinopsis**

**ISBN:** 1405118261

Fully updated, the second edition of the Encyclopedia of Finance presents new contributions to reflect the emergence of behavioral finance (loss aversion, the housemoney effect, and momentum, for example), advances in asset pricing and methods in finance such as the role of Threshold Autoregressive and Markov Switching models.