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Sinopsis

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This best-selling textbook addresses the need for an introduction to econometrics specifically written for finance students. Key features: ¦ Thoroughly revised and updated, including two new chapters on panel data and limited dependent variable models ¦ Problem-solving approach assumes no prior knowledge of econometrics emphasising intuition rather than formulae, giving students the skills and confidence to estimate and interpret models ¦ Detailed examples and case studies from finance show students how techniques are applied in real research ¦ Sample instructions and output from the popular computer package EViews enable students to implement models themselves and understand how to interpret results ¦ Gives advice on planning and executing a project in empirical finance, preparing students for using econometrics in practice ¦ Covers important modern topics such as time-series forecasting, volatility modelling, switching models and simulation methods ¦ Thoroughly class-tested in leading finance schools