

## FINANCIAL ECONOMETRICS

Financial econometrics combines mathematical and statistical theory and techniques to understand and solve problems in financial economics. Modeling and forecasting financial time series, such as prices, returns, interest rates, financial ratios, and defaults, are important parts of this field.

In financial econometrics, you'll be introduced to this growing discipline and the concepts associated with it from background material on probability theory and statistics to information regarding the properties of specific models and their estimation procedures.

With this book as your guide, you'll become familiar with:

- Autoregressive conditional heteroskedasticity (ARCH) and GARCH modeling
- Principal components analysis (PCA) and factor analysis
- Stochastic processes and ARMA and GARCH models with fat tailed errors
- Robust estimation methods
- Vector autoregressive and cointegrated processes, including advanced estimation methods for cointegrated systems
- And much more

