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Financial Econometrics Exam Answers

Financial econometrics is a great success story in economics.

Econometrics uses data and statistical

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inference methods, together with structural and descriptive modeling, to address rigorous economic problems. Its development within the world of finance is quite recent and has been paralleled

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by a fast expansion of financial markets and an increasing variety and complexity of financial products. This has fueled the demand for people with advanced econometrics skills. For professionals and advanced

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graduate students
pursuing greater
expertise in
econometric
modeling, this is a
superb guide to the
field's frontier. With
the goal of
providing
information that is
absolutely up-to-
date--essential in

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today's rapidly evolving financial environment--Gourieroux and Jasiak focus on methods related to foregoing research and those modeling techniques that seem relevant to future advances. They present a

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balanced synthesis
of financial theory
and statistical
methodology.

Recognizing that
any model is
necessarily a
simplified image of
reality and that
econometric
methods must be
adapted and

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applied on a case-by-case basis, the authors employ a wide variety of data sampled at frequencies ranging from intraday to monthly. These data comprise time series representing both the European

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and North
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American markets
for stocks, bonds,
and foreign
currencies.

Practitioners are
encouraged to
keep a critical eye
and are armed with
graphical
diagnostics to
eradicate

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misspecification errors. This authoritative, state-of-the-art reference text is ideal for upper-level graduate students, researchers, and professionals seeking to update their skills and gain greater facility in

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using econometric models. All will benefit from the emphasis on practical aspects of financial modeling and statistical inference. Doctoral candidates will appreciate the inclusion of detailed

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mathematical derivations of the deeper results as well as the more advanced problems concerning high-frequency data and risk control. By establishing a link between practical questions and the

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answers provided
by financial and
statistical theory,
the book also
addresses the
needs of applied
researchers
employed by
financial
institutions.
Financial
Economics, by

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Frank Fabozzi, Ted Neave, and Gaofu Zhou, presents an introduction to basic financial ideas through a strong grounding in microeconomic theory. This calculus based text explores the theoretical

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framework for analyzing the decisions by individuals and managers of firms, an area which is coming to both financial economics and microeconomics. It also explores the interplay of these

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decisions on the prices of financial assets. The authors provide rigorous coverage aimed at assisting the undergraduate and masters-level students to better understand the principles and practical

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application of financial economic theory. In addition, the book serves as a supplemental reference for doctoral students in economics and finance, as well as for practitioners who are interested in knowing more

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about the theory and intuition behind many coming practices in finance. In short, the book focuses on economic principles and on putting these principles to work in the various fields of finance -

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financial
management,
investment
management, risk
management, and
asset and
derivatives pricing.
This book presents
mathematical,
programming and
statistical tools
used in the real

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world analysis and modeling of financial data. The tools are used to model asset returns, measure risk, and construct optimized portfolios using the open source R programming language and

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Microsoft Excel.

The author explains how to build probability models for asset returns, to apply statistical techniques to evaluate if asset returns are normally distributed, to use

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Monte Carlo simulation and bootstrapping techniques to evaluate statistical models, and to use optimization methods to construct efficient portfolios.

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(Parts I and II)
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theoretical and
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approaches.
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4 feature
contributed entries

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that showcase the application of financial econometrics and statistics to such topics as asset pricing, investment and portfolio research, option pricing, mutual funds, and financial accounting

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and Financial
Markets heralded
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the teaching of the
money and

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placed on theory,
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addresses the
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introduction to
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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

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executing a project
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students for using
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practice • Covers
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sheer number of papers reviewed in this Handbook, the empirical analysis of firms' financing and investment decisions—empirical corporate finance—has become a dominant field in financial

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economics. The growing interest in everything “corporate is fueled by a healthy combination of fundamental theoretical developments and recent widespread access to large transactional data

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bases. A less scientific—but nevertheless important—source of inspiration is a growing awareness of the important social implications of corporate behavior and governance.

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takes stock of the
main empirical
findings to date
across an
unprecedented
spectrum of
corporate finance
issues, ranging
from econometric
methodology, to
raising capital and
capital structure

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choice, and to managerial incentives and corporate investment behavior. The surveys are written by leading empirical researchers that remain active in their respective

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International Edition illustrates how empirical researchers think about and apply econometric methods in real-world practice. The text's unique approach reflects the fact that undergraduate econometrics has

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moved beyond just a set of abstract tools to being genuinely useful for answering questions in business, policy evaluation, and forecasting environments. The systematic approach, which

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reduces clutter by
introducing
assumptions only
as they are
needed, makes
absorbing the
material easier
and leads to
better
econometric
practices. Its
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separates topics
by the kinds of
data being
analyzed , leading
to an appreciation
for the important
issues that arise
in drawing
conclusions from
the different
kinds of data
economists use.

Packed with

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relevant applications,
INTRODUCTORY
ECONOMETRICS
offers a wealth of
interesting data
sets that can be
used to
reproduce the
examples in the
text or as the
starting point for
original research

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projects.

Although the theme of the monograph is primarily related to “Applied Econometrics”, there are several theoretical contributions that are associated with empirical examples, or

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directions in
which the novel
theoretical ideas
might be applied.
The monograph is
associated with
significant and
novel
contributions in
theoretical and
applied
econometrics;
economics;

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theoretical and
applied financial
econometrics;
quantitative
finance; risk;
financial
modeling;
portfolio
management;
optimal hedging
strategies;
theoretical and
applied statistics;

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applied time
series analysis;
forecasting;
applied
mathematics;
energy
economics;
energy finance;
tourism research;
tourism finance;
agricultural
economics;
informatics; data

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mining;
bibliometrics; and
international
rankings of
journals and
academics.

R is a language
and environment
for data analysis
and graphics. It
may be
considered an
implementation

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of S, an award-winning language initially developed at Bell Laboratories since the late 1970s. The R project was initiated by Robert Gentleman and Ross Ihaka at the University of

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Auckland, New Zealand, in the early 1990s, and has been developed by an international team since mid-1997. Historically, econometricians have favored other computing environments,

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some of which have fallen by the wayside, and also a variety of packages with canned routines. We believe that R has great potential in econometrics, both for research and for teaching. There are at least

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three reasons for this: (1) R is mostly platform independent and runs on Microsoft Windows, the Mac family of operating systems, and various flavors of Unix/Linux, and also on some more exotic

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platforms. (2) R is free software that can be downloaded and installed at no cost from a family of mirror sites around the globe, the Comprehensive R Archive Network (CRAN); hence students can

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easily install it on their own machines. (3) R is open-source software, so that the full source code is available and can be inspected to understand what it really does, learn from it, and modify and

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extend it. We also like to think that platform independence and the open-source philosophy make R an ideal environment for reproducible econometric research.

The past twenty years have seen

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an extraordinary growth in the use of quantitative methods in financial markets. Finance professionals now routinely use sophisticated statistical techniques in portfolio management,

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tests of the
Random Walk
Hypothesis, the
microstructure of
securities
markets, event
analysis, the
Capital Asset
Pricing Model and
the Arbitrage
Pricing Theory,
the term
structure of

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interest rates,
dynamic models
of economic
equilibrium, and
nonlinear
financial models
such as ARCH,
neural networks,
statistical
fractals, and
chaos theory.
Each chapter
develops

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statistical techniques within the context of a particular financial application. This exciting new text contains a unique and accessible combination of theory and practice, bringing state-of-the-art

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statistical techniques to the forefront of financial applications. Each chapter also includes a discussion of recent empirical evidence, for example, the rejection of the Random Walk

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incorporate what they have read into their own applications.

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Problems, Models,
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Econometric
Analysis of Cross
Section and Panel

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Data, second
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*It is 1939 and
although Australia is
about to go to war, it
doesn't quite realise
yet that the situation is
serious. Deep in the
working-class
Melbourne suburb of
Richmond it is
business—your own
and everyone*

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else's—as usual. And young Kip Westaway, failed scholar and stablehand, is living the most important day of his life.

Applied econometrics, known to aficionados as 'metrics, is the original data science. 'Metrics encompasses the statistical methods economists use to

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untangle cause and effect in human affairs. Through accessible discussion and with a dose of kung fu-themed humor, Mastering 'Metrics presents the essential tools of econometric research and demonstrates why econometrics is exciting and useful.

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*The five most valuable
econometric methods,
or what the authors
call the Furious
Five--random
assignment,
regression,
instrumental
variables, regression
discontinuity designs,
and differences in
differences--are
illustrated through*

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*well-crafted real-
world examples*

(vetted for

awesomeness by Kung

Fu Panda's Jade

Palace). Does health

insurance make you

healthier?

Randomized

experiments provide

answers. Are

expensive private

colleges and selective

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*public high schools
better than more
pedestrian
institutions?*

*Regression analysis
and a regression
discontinuity design
reveal the surprising
truth. When private
banks teeter, and
depositors take their
money and run,
should central banks*

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step in to save them?

Differences-in-

differences analysis of

a Depression-era

banking crisis offers a

response. Could

arresting O. J.

Simpson have saved

his ex-wife's life?

Instrumental variables

methods instruct law

enforcement

authorities in how best

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*to respond to domestic
abuse. Wielding
econometric tools with
skill and confidence,
Mastering 'Metrics
uses data and
statistics to illuminate
the path from cause to
effect. Shows why
econometrics is
important Explains
econometric research
through humorous*

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*and accessible
discussion Outlines
empirical methods
central to modern
econometric practice
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interesting and
relevant real-world
examples*

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important material on
topics that are
relevant for recent*

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*insurance and
actuarial*

developments

including determining

solvency measures,

fair-value

computations,

reserving, ranking of

risks, modelling

dependencies and the

use of generalized

linear models.

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contemporary
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focusing on assumptions that can be given behavioral content, the book maintains an appropriate level of rigor while emphasizing intuitive thinking. The analysis covers both linear and nonlinear models, including models with dynamics and/or

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individual heterogeneity. In addition to general estimation frameworks (particular methods of moments and maximum likelihood), specific linear and nonlinear methods are covered in detail, including probit and logit models and their multivariate, Tobit

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*models, models for
count data, censored
and missing data
schemes, causal (or
treatment) effects, and
duration analysis.
Econometric Analysis
of Cross Section and
Panel Data was the
first graduate
econometrics text to
focus on
microeconomic data*

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structures, allowing assumptions to be separated into population and sampling assumptions. This second edition has been substantially updated and revised. Improvements include a broader class of models for missing data problems; more detailed treatment of

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*complete framework
for estimating
treatment effects with
panel data, and a
firmly established link
between econometric
approaches to
nonlinear panel data
and the "generalized
estimating equation"
literature popular in
statistics and other
fields. New attention is*

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covered in the text and
discover new insights.*

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to create
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trends,
seasonality,
aberrant
observations,
conditional he
teroskedasticit
y and ARCH
models, non-
linearity and***

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time series,
making this a
complete
practical
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datasets are
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the Special***

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pricing,
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financial
markets, and
volatility of
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context. This
book can be
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and
researchers
who would like
to discuss and
introduce new***

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methods in
economics and
finance and
explore
applications of
quantitative
methods in
other business
areas.***

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comprehensiv
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the analysis of
individual-
level data on
the economic
behavior of
individuals or
firms using
regression
methods for
cross section
and panel***

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data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can

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***be used for a
microeconomics course,
typically a
second-year
economics
PhD course;
for data-
oriented
applied microeconomics
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***and as a
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work for
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students and
applied
researchers
who wish to
fill in gaps in
their toolkit.
Distinguishing
features of the***

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models and
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of complex
survey data.
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frequent use
of numerical
examples
based on
generated
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key models
and methods.
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