



Introduction to Financial Econometrics



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Cheng-Few Lee, Hong-Yi Chen, John Lee



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Financial Econometrics Yiu-Kuen Tse, 2019-10-14 Financial econometrics has developed into a very fruitful and vibrant research area in the last two decades The availability of good data promotes research in this area specially aided by online data and high frequency data These two characteristics of financial data also create challenges for researchers that are different from classical macro econometric and micro econometric problems This Special Issue is dedicated to research topics that are relevant for analyzing financial data We have gathered six articles under this theme

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