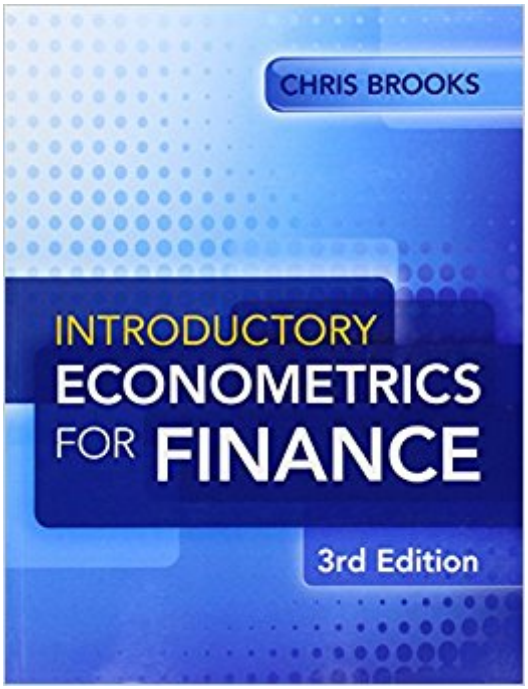
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# Introductory Econometrics For Finance




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## Synopsis

This bestselling and thoroughly classroom-tested textbook is a complete resource for finance students. A comprehensive and illustrated discussion of the most common empirical approaches in finance prepares students for using econometrics in practice, while detailed case studies help them understand how the techniques are used in relevant financial contexts. Worked examples from the latest version of the popular statistical software EViews guide students to implement their own models and interpret results. Learning outcomes, key concepts and end-of-chapter review questions (with full solutions online) highlight the main chapter takeaways and allow students to self-assess their understanding. Building on the successful data- and problem-driven approach of previous editions, this third edition has been updated with new data, extensive examples and additional introductory material on mathematics, making the book more accessible to students encountering econometrics for the first time. A companion website, with numerous student and instructor resources, completes the learning package.

## Book Information

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## Customer Reviews

Review of previous edition: "Very comprehensive, and it does a sound job of covering the territory." The Times Higher Education Supplement"... there is an ever greater need for a textbook like this that applies relevant econometric topics to the field of finance. The book explains difficult concepts in a clear and easily understandable way, with plenty of real-world practical illustrations. A particularly welcome feature, and extremely helpful to students, is the use of examples with computer printouts on how to estimate models using the Eviews software. I highly recommend it."

Bruce Morley, University of Bath"... essential reading for my courses in both applied and financial econometrics. The topics cut across both the conventional and the modern. The exploration of the subject matter is in-depth and reflective of both rigour and simplicity." Tapas Mishra, Swansea University"The book adopts an extremely reader-friendly approach to discuss a challenging field." Nikolaos Voukelatos, Kent Business School"This excellent book provides practical econometric solutions for empirical finance. It is an ideal textbook for introductory courses on financial econometrics ..." Minjoo Kim, Adam Smith Business School, University of Glasgow

This best-selling textbook is a complete resource for finance students. The third edition has been updated with new data, extensive examples and EViews tutorials. Improved student support includes a new chapter on the basic mathematics underlying econometrics, further reading and a website with freely available student and instructor resources.

Wow, what a great book. It is accessible, but at the same time doesn’t sacrifice too much rigor. For those interested in learning applied econometrics, this is an excellent books. Fingers crossed that more editions are on the way!

This is a great book, but it could be better if he had more visuals for the things he talks about, like the screens and steps in Eviews. There are a lot of those, but there are places where he could add even more. Also, there are frequent times when he talks about things and leaves out intermediate steps, assuming we know everything he is thinking and knows. But it is very detailed and I am learning a lot. I got a bachelor’s degree in economics from a top university but never had one class in econometrics. Go figure! This will help me in my career for sure. I just wish the book came with an accompanying CD with all the data he uses so I could follow along in the lessons by "doing" rather than just reading. Also, it’s kind of disheartening when you read a few paragraphs and then he says "but this isn’t really used in practice" or "this isn’t practical" or "this isn’t the best way to do this, a better way would be to..." or "this method has proven to be useless." There are also several points he makes where he says "but further details are beyond the scope of this book." I understand that, but it just makes me wish he would expand upon those points.

I think this book is a terrific introduction to econometrics for Finance applications. I believe that Ph.D. students should take a two course sequence from more traditional econometrics texts - for example, Judge, Hill , Griffith. But an applied financial econometrics class from this text would be

extremely valuable. I plan on teaching from it at the Master's level and have lent it to strong undergrads. I think an MS in Finance program would benefit from a mandatory course from this text.

I cant exactly review the whole book because I haven't read it all.....but chapter 5 and 7.1 helped me tremendously in a financial econometrics subject.What the lecturer covered in 6 weeks, chris brooks covers in 1 chapter and a little bit that's even greater detail. Definitions, examples, and can follow the discussion a lot easier by telling you exactly what you need to know that's not too simple yet not to detailed.Especially since the assignment required us to complete ARIMA modelling in eviews, this book almost does it for you.I must have a bad lecturer, because her notes were all over the place, no structure at all and the subject was made a lot harder than it really was.I will get to reading more of the book very soon...but for now can only say good things about it

I haven't finished reading the whole book but so far I've learned some basic concepts from those chapters I read. The explanation are step-by-step and easily understand.

Complex concepts of Econometrics explained in simple words. A great book to keep in your self whenever you need it, as a student or as professional.

Happy with my new book! Very useful. Thank you!

The book provides a solid foundation In financial econometrics. The concepts and theory are reinforced with plenty of examples in finance. Therefore it is very practical for me In solving real-world financial problems.

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