Quantitative Financial Economics: Stocks, Bonds and Foreign Exchange

Keith Cuthbertson, Dirk Nitzsche

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This new edition of the hugely successful *Quantitative Financial Economics* has been revised and updated to reflect the most recent theoretical and econometric/empirical advances in the financial markets. It provides an introduction to models of economic behaviour in financial markets, focusing on discrete time series analysis. Emphasis is placed on theory, testing and explaining 'real-world' issues.

The new edition will include:

- Updated charts and cases studies.
- New companion website allowing students to put theory into practice and to test their knowledge through questions and answers.
- Chapters on Monte Carlo simulation, bootstrapping and market microstructure.

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