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The book covers the entire spectrum of empirical finance, including: the predictability of asset returns, 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 interest rates, dynamic models of economic equilibrium, and nonlinear financial models such as ARCH, neural networks, statistical fractals, and chaos theory.

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This book is a very good basic textbook for econometrics in analyzing financial markets. I think this book might need some updating though, especially the copyright is 1998. There are a lot of later papers applying the concepts which deserve inclusion in a potential later edition.

The Econometrics of Financial Markets: Campbell, John Y ...

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The Econometrics of Financial Markets on JSTOR

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Journal of Financial Economics. 1988;22:3-25. Lo AW, MacKinlay AC. Stock Market Prices Do Not Follow Random Walks: Evidence from a Simple Specification Test. The Review of Financial Studies. 1988;1(1):41-66. Poterba JM, Summers LH. Mean reversion in stock prices: Evidence and implications. Journal of Financial Economics. 1988; 22(1):27-59.

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Financial Economics Definition

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