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16. Portfolio Management

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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.

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THE ECONOMETRICS OF FINANCIAL MARKETS

In a previous Liberty Street Economics blog post, we argued that post-crisis changes to regulation and market structure have increased the costs of arbitrage activity, potentially contributing to the persistent deviations in the prices of closely related assets since the 2007–09 financial crisis. In this post, we document how post-crisis ...

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THE ECONOMICS OF MONEY, BANKING, AND FINANCIAL MARKETS

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This paper examines market liquidity in the post-crisis era, in light of concerns that regulatory changes might have reduced banks' ability and willingness to make markets. We begin with a discussion of the broader trading environment, including a discussion of regulations and their potential effect on dealer balance sheets and market making, but also considering plausible alternative ...

Market Liquidity after the Financial Crisis - FEDERAL ...

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The efficient-market hypothesis (EMH) is a hypothesis in financial economics that states that asset prices reflect all available information. A direct implication is that it is impossible to "beat the market" consistently on a risk-adjusted basis since market prices should only react to new information.

Efficient-market hypothesis - Wikipedia

ECONOMISTS ARE FREQUENTLY ASKED to measure the effect of an economic event on the value of a firm. On the surface this seems like a difficult task, but a measure can be constructed easily using financial market data in an event study.

John Y. Campbell AndrewW

The Econometrics of Financial Markets. The past twenty years have seen an extraordinary growth in the use of quantitative methods in financial markets. Finance professionals now routinely use sophisticated statistical techniques in portfolio management, proprietary trading, risk management, financial consulting, and securities regulation.

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