## Lecture 1 Introduction

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## Contents

$\mathbf{C}$	Officials	
1	Introduction	1
2	Financial Data	1
1	Introduction	
The first lecture is about financial data.		
<b>2</b>	Financial Data	
2.	1 The data for asset returns	

 $\boldsymbol{r}_t$  is the return of a financial asset at time t.