Initial list pulled:

1. Time Series Analysis with Applications in R\*
2. Regression Models for Time Series Analysis
3. Econometric Modeling with Time Series
4. Analysis of Financial Time Series\*

# Analysis of Financial Time Series

## Financial Time Series and Their Characteristics

Both financial theory and empirical time series analysis contain elements of uncertainty. There are various definitions of asset volatility and for a stock return series, volatility is not directly observable.