



DOWNLOAD



Quantitative Financial Economics: Stocks, Bonds and Foreign Exchange

By Cuthbertson, Keith; Nitzsche, Dirk

Wiley, 2004. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface.Acknowledgements.1 Basic Concepts in Finance.Aims.1.1 Returns on Stocks, Bonds and Real Assets.1.2 Discounted Present Value, DPV.1.3 Utility and Indifference Curves.1.4 Asset Demands.1.5 Indifference Curves and Intertemporal Utility.1.6 Investment Decisions and Optimal Consumption.1.7 Summary.Appendix: Mean-Variance Model and Utility Functions.2 Basic Statistics in Finance.Aims.2.1 Lognormality and Jensen's Inequality.2.2 Unit Roots, Random Walk and Cointegration.2.3 Monte Carlo Simulation (MCS) and Bootstrapping.2.4 Bayesian Learning.2.5 Summary.3 Efficient Markets Hypothesis.Aims.3.1 Overview.3.2 Implications of the EMH.3.3 Expectations, Martingales and Fair Game.3.4 Testing the EMH.3.5 Using Survey Data.3.6 Summary.Appendix: Cross-Equation Restrictions.4 Are Stock Returns Predictable?Aims.4.1 A Century of Returns.4.2 Simple Models.4.3 Univariate Tests.4.4 Multivariate Tests.4.5 Cointegration and Error Correction Models (ECM).4.6 Non-Linear Models.4.7 Markov Switching Models.4.8 Profitable Trading Strategies?4.9 Summary.5 Mean-Variance Portfolio Theory and the CAPM.Aims.5.1 An Overview.5.2 Mean-Variance Model.5.3 Capital Asset Pricing Model.5.4 Beta and Systematic Risk.5.5 Summary.6 International Portfolio Diversification.Aims.6.1 Mathematics of the Mean-Variance Model.6.2 International Diversification.6.3 Mean-Variance Optimisation in Practice.6.4 Summary.Appendix I: Efficient Frontier and the CML .Appendix

Reviews

Thorough manual for ebook fans. it had been writtern quite properly and valuable. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- **Dr. Catherine Wehner**

Absolutely among the best book I have possibly go through. I have go through and that i am certain that i am going to gonna read through once again again in the future. I am just delighted to tell you that this is basically the finest book i have got go through within my personal existence and could be he finest book for ever.

-- **Brian Bauch**