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Wintersemester 2022/2023

Semesterapparat Nr. 118

Dozierender: Halbleib
Titel der Veranstaltung: Financial Econometrics

Person	**Titel**	**Jahr**	**Standnummer**
Andersen, T.	Handbook of financial time series	2009	E-Book
Campbell, J.	The econometrics of financial markets	1997	TM 2009/2405
Francq, C.	GARCH models : structure, statistical inference and financial applications	2019	E-Book
Hayashi, F.	Econometrics	2000	LS: Wirt 91/1
McNeil, A.	Quantitative risk management : concepts, techniques and tools	2015	LS: Math 950/9
Tsay, R.	Analysis of financial time series	2010	LS: Wirt 91/5