

ECOM025

View Online



1.

Campbell JY, Lo AW, MacKinlay AC. The Econometrics of Financial Markets. Princeton University Press; 1997.

2.

Sheppard K. Financial Econometrics Notes.

https://www.kevinsheppard.com/images/d/de/Financial_Econometrics_2013-2014_tablet.pdf

3.

Söderlind P. Lecture Notes in Financial Econometrics.

<http://home.datacomm.ch/paulsoderlind/Courses/OldCourses/FinEcmtAll.pdf>