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@book{Campbell_Lo_MacKinlay_1997, address={Princeton, N.J.}, title={The econometrics of financial markets}, publisher={Princeton University Press}, author={Campbell, John Y. and Lo, Andrew W. and MacKinlay, Archie Craig}, year={1997} }

@misc{Sheppard, title={Financial Econometrics Notes},
url={https://www.kevinsheppard.com/images/d/de/Financial_Econometrics_2013-2014_tablet.pdf}, author={Sheppard, Kevin} }

@misc{Söderlind, title={Lecture Notes in Financial Econometrics},
url={http://home.datacomm.ch/paulsoderlind/Courses/OldCourses/FinEcmtAll.pdf},
author={Söderlind, Paul} }