Introduction to Financial Econometrics and Statistics
Experience, Information Asymmetry, and Rational Forecast Bias
An Overview of Modeling Dimensions for Performance Appraisal of Global Mutual Funds

Simulation as a Research Tool for Market Architects
Motivations for Issuing Putable Debt: An Empirical Analysis
Multi Risk-Premia Model of U.S. Bank Returns: An Integration of CAPM and APT
Non-Parametric Bounds for European Option Prices
Can Time-Varying Copulas Improve Mean-Variance Portfolio? - Determinations of Corporate Earnings Forecast Accuracy: Taiwan Market Experience
Market-Based Accounting Research (MBAR) Models: A Test of ARIMAX Modeling
An Assessment of Copula Functions Approach in Conjunction with Factor Model in Portfolio Credit Risk Management
Does Banking Capital Reduce Risk?: An Application of Stochastic Frontier Analysis and GMM Approach
Evaluating Long-Horizon Event Study Methodology
Effect of Unexpected Volatility Shocks on Intertemporal Risk-Return Relation
Combinatorial Methods for Constructing Credit Risk Ratings
Dynamic Interactions in the Taiwan Stock Exchange: A Threshold VAR Model
Methods of Denoising Financial Data
Analysis of Financial Time-Series using Wavelet Methods
Composite Goodness-of-Fit Tests for Left Truncated Loss Sample
Effect of Merger on the Credit Rating and Performance of Taiwan Security Firms
On-/off-the-Run Yield Spread Puzzle: Evidence from Chinese Treasury Markets
Factor Copula for Defaultable Basket Credit Derivatives
Panel Data Analysis and Bootstrapping: Application to China Mutual Funds
Market Segmentation and Pricing of Closed-end Country Funds: An Empirical Analysis
A Comparison of Portfolios using Different Risk Measurements
Using Alternative Models and a Combining Technique in Credit Rating Forecasting: An Empirical Study
Can We Use the CAPM as an Investment Strategy?: An Intuitive CAPM and Efficiency Test

Group Decision Making Tools for Managerial Accounting and Finance Applications
Statistics Methods Applied in Employee Stock Options
Structural Change and Monitoring Tests
Consequences of Option Pricing of a Long Memory in Volatility
Seasonal aspects of Australian electricity market
Pricing Commercial Timberland Returns in the United States
Optimal Orthogonal Portfolios with Conditioning Information
MultiFactor, MultiIndicator Approach to Asset Pricing: Method and Empirical Evidence
Binomial OPM, Black-Scholes OPM and Their Relationship: Decision Tree and Microsoft Excel Approach

Dividend Payments and Share Repurchases of U.S. Firms: An Econometric Approach

Term Structure Modeling and Forecasting Using the Nelson-Siegel Model

The intertemporal relation between expected return and risk on currency

Quantile Regression and Value-at-Risk

Earnings Quality and Board Structure: Evidence from South East Asia

Rationality and Heterogeneity of Survey Forecasts of the Yen-Dollar Exchange Rate: A Reexamination

Stochastic Volatility Structures and Intra-Day Asset Price Dynamics

Optimal Asset Allocation under VaR Criterion: Taiwan Stock Market

Applications of Switching Model in Finance and Accounting

Matched Sample Comparison Group Analysis

A Quasi-Maximum Likelihood Estimation Strategy for Value-at-Risk Forecasting: Application to Equity Index Futures Markets

Computer Technology for Financial Service

Long-Run Stock Return and the Statistical Inference

Value-at-Risk Estimation via a Semi-Parametric Approach: Evidence from the Stock Markets

Modeling Multiple Asset Returns by a Time-Varying t Copula Model

Internet Bubble Examination with Mean-Variance Ratio

Quantile Regression in Risk Calibration

Strike Prices of Options for Overconfident Executives

Density and Conditional Distribution Based Specification Analysis

Assessing the Performance of Estimators Dealing with Measurement Errors

Realized Distributions of Dynamic Conditional Correlation and Volatility Thresholds in the Crude Oil, Gold and Dollar/Pound Currency Markets

Pre-IT Policy, Post-IT Policy, and the Real Sphere in Turkey

Determination of Capital Structure: A LISREL Model Approach

Evaluating the Effectiveness of Futures Hedging

Evidence on Earning Management by Integrated Oil and Gas Companies

A Comparative Study of Two Models SV with MCMC Algorithm

Internal Control Material Weakness, Analysts Accuracy and Bias, and Brokerage Reputation

What Increases Banks Vulnerability to Financial Crisis: Short-Term Financing or Illiquid Assets?- Accurate Formulae for Evaluating Barrier Options with Dividends Payout and the Application in Credit Risk Valuation

Pension Funds: Financial Econometrics on the Herding Phenomenon in Spain and the United Kingdom

Estimating the Correlation of Asset Returns: A Quantile Dependence Perspective

Multi-Criteria Decision Making for Evaluating Mutual Funds Investment Strategies

Econometric Analysis of Currency Carry Trade

Analytical Bounds for Treasury Bond Futures prices

Rating Dynamics of Fallen Angels and their Speculative Grade-Rated Peers: Static vs. Dynamic Approach
Creation and Control of Bubbles: Managers Compensation Schemes, Risk Aversion, and Wealth and Short Sale Constraints
Range Volatility: A Review of Models and Empirical Studies
Business Models: Applications to Capital Budgeting, Equity Value, and Return Attribution
VAR Models: Estimation, Inferences, and Applications
Model Selection for High-Dimensional Problems
Hedonic Regression Models
Optimal Payout Ratio under Uncertainty and the Flexibility Hypothesis: Theory and Empirical Evidence
Modeling Asset Returns with Skewness, Kurtosis, and Outliers
Alternative Models for Estimating the Cost of Equity Capital for Property/Casualty Insurers: Combined Estimator Approach
A VG-NGARCH Model for Impacts of Extreme Events on Stock Returns
Risk-Averse Portfolio Optimization via Stochastic Dominance Constraints
Implementation Problems and Solutions in Stochastic Volatility Models of the Heston Type
Stochastic Change-Point Models of Asset Returns and Their Volatilities
Unspanned Stochastic Volatilities and Interest Rate Derivatives Pricing
Alternative Equity Valuation Models
Time Series Models to Predict the Net Asset Value (NAV) of an Asset Allocation Mutual Fund VWELX
Discriminant Analysis and Factor Analysis: Theory And Method
Implied Volatility: Theory and Empirical Method
Measuring Credit Risk in a Factor Copula Model
Instantaneous Volatility Estimation by Nonparametric Fourier Transform Methods
A Dynamic CAPM with Supply Effect Theory and Empirical Results
A Generalized Model for Optimum Futures Hedge Ratio
Instrument Variable Approach to Correct for Endogeneity in Finance
Application of Poisson Mixtures in the Estimation of Probability of Informed Trading
CEO Stock Options and Analysts Forecast Accuracy and Bias
Option Pricing and Hedging Performance under Stochastic Volatility and Stochastic Interest Rates
THE LE CHTELIER PRINCIPLE OF THE CAPITAL MARKET EQUILIBRIUM
Econometric Measures of Liquidity
Table of Contents provided by Blackwell's Book Services and R.R. Bowker. Used with permission.