



## The Basics of Financial Econometrics: Tools, Concepts, and Asset Management Applications (Frank J. Fabozzi Series)

By Frank J. Fabozzi, Sergio M. Focardi, Svetlozar T. Rachev, Bala G. Arshanapalli



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### An accessible guide to the growing field of financial econometrics

As finance and financial products have become more complex, financial econometrics has emerged as a fast-growing field and necessary foundation for anyone involved in quantitative finance. The techniques of financial econometrics facilitate the development and management of new financial instruments by providing models for pricing and risk assessment. In short, financial econometrics is an indispensable component to modern finance.

*The Basics of Financial Econometrics* covers the commonly used techniques in the field without using unnecessary mathematical/statistical analysis. It focuses on foundational ideas and how they are applied. Topics covered include: regression models, factor analysis, volatility estimations, and time series techniques.

- Covers the basics of financial econometrics—an important topic in quantitative finance
- Contains several chapters on topics typically not covered even in basic books on econometrics such as model selection, model risk, and mitigating model risk

Geared towards both practitioners and finance students who need to understand this dynamic discipline, but may not have advanced mathematical training, this book is a valuable resource on a topic of growing importance.



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## **Editorial Review**

From the Inside Flap

Modern finance incorporates quantitative methods to an extent never before seen in the field. Financial professionals and students alike must be aware of these methodologies, and well-versed in their use. Delving into complex mathematics, however, is out of scope for most finance practitioners. Accordingly, *The Basics of Financial Econometrics* provides a thorough overview of the concepts, tools, and applications of econometrics to quantitative asset management, without requiring any advanced mathematical training or a burdensome treatment of theory.

Covering all the key areas, the book focuses on the application of financial econometric techniques to various activities in asset management. Leaving a complete review of probability theory and statistics and mathematics to the appendices, the authors delve right into the practical techniques of financial econometrics, including regression modeling, time-series analysis, robust regression analysis, ARCH-GARCH methods, factor analysis, and principal components analysis. Presented in a clear and concise manner, each chapter provides in-depth analysis and real-world examples related to actual financial data that bridge the gap between mere theory and practical application.

Financial econometrics is an indispensable component to modern finance and a crucial body of knowledge for financial professionals. *The Basics of Financial Econometrics* addresses the key relationship between econometrics and finance, and provides practical examples that illustrate the connections between theory and practice. Drawing on the authors' experience and perspectives as both practitioners and academics, this practical guide covers technical topics in an easy-to-read manner. Examining topics not typically addressed in basic texts, the book also provides chapters to address practical implementation, including model selection, model risk, and mitigating model risk.

From the Back Cover

### ***The Basics of* FINANCIAL ECONOMETRICS**

With the growth in quantitative finance, financial econometrics has emerged as a vitally important field, providing the analytical models to address complex financial product structures, valuation, and risk assessment. *The Basics of Financial Econometrics* covers the commonly used techniques in the field without using unnecessary mathematical or statistical proofs and derivations, and with a clear emphasis on basic ideas and how to apply them.

Financial econometrics is an indispensable component to modern finance and a crucial body of knowledge for financial professionals. *The Basics of Financial Econometrics* addresses the key relationship between econometrics and quantitative finance, and provides practical examples that use real-world financial data. Areas covered include:

- Building financial models
- Asset pricing
- Derivative pricing

- Portfolio allocation
- Hedging strategies
- Model selection
- Strategy development

Written for both seasoned financial professionals and advanced students of finance, *The Basics of Financial Econometrics* provides a complete, real-world overview that provides a strong foundation in financial econometrics.

#### About the Author

**FRANK J. FABOZZI** is Professor of Finance at EDHEC Business School and Editor of the *Journal of Portfolio Management*.

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**BALA G. ARSHANAPALLI** is the Gallagher-Mills Chair of Business and Economics at Indiana University Northwest.

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