
Description: Designed to arm finance professionals with an understanding of why econometrics is necessary, this book also provides them with a working knowledge of basic econometric tools. The fourth edition has been thoroughly updated to reflect the current state of economic and financial markets. New discussions are presented on Kennel Density Fitting and the analysis of treatment effects. A new summary of probability and statistics has been added. In addition, numerous new end–of–chapter questions and problems have been integrated throughout the chapters. This will help finance professionals apply basic econometric tools to modeling, estimation, inference, and forecasting through real world problems.

Contents:

Preface.

Chapter 1 An Introduction to Econometrics.

A Probability Primer.

Chapter 2 The Simple Linear Regression Model.

Chapter 3 Interval Estimation and Hypothesis Testing.

Chapter 4 Prediction, Goodness–of–Fit and Modeling Issues.

Chapter 5 The Multiple Regression Model.

Chapter 6 Further Inference in the Multiple Regression Model.

Chapter 7 Using Indicator Variables.

Chapter 8 Heteroskedasticity.

Chapter 9 Regression with Time Series Data: Stationary Variables.

Chapter 10 Random Regressors and Moment Based Estimation.

Chapter 11 Simultaneous Equations Models.

Chapter 12 Regression with Time Series Data: Nonstationary Variables.

Chapter 13 Vector Error Correction and Vector Autoregressive Models.

Chapter 14 Time–Varying Volatility and ARCH Models.

Chapter 15 Panel Data Models.

Chapter 16 Qualitative and Limited Dependent Variable Models.

Appendix A Review of Math Essentials.


Appendix C Review of Statistical Inference.

Appendix D.

Index.

Order by Fax - using the form below

Order by Post - print the order form below and send to

Research and Markets,
Guinness Centre,
Taylors Lane,
Dublin 8,
Ireland.
Fax Order Form
To place an order via fax simply print this form, fill in the information below and fax the completed form to 646-607-1907 (from USA) or +353-1-481-1716 (from Rest of World). If you have any questions please visit http://www.researchandmarkets.com/contact/

Order Information
Please verify that the product information is correct.

<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Web Address:</td>
<td><a href="http://www.researchandmarkets.com/reports/2241004/">http://www.researchandmarkets.com/reports/2241004/</a></td>
</tr>
<tr>
<td>Office Code:</td>
<td>SC6ILQPL</td>
</tr>
</tbody>
</table>

Product Format
Please select the product format and quantity you require:

<table>
<thead>
<tr>
<th>Quantity</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Hard Copy (Paper Back):</td>
<td>USD 277 + USD 29 Shipping/Handling</td>
</tr>
</tbody>
</table>

* Shipping/Handling is only charged once per order.

Contact Information
Please enter all the information below in BLOCK CAPITALS

<table>
<thead>
<tr>
<th>Title:</th>
<th>Mr ☐ Mrs ☐ Dr ☐ Miss ☐ Ms ☐ Prof ☐</th>
</tr>
</thead>
<tbody>
<tr>
<td>First Name:</td>
<td></td>
</tr>
<tr>
<td>Last Name:</td>
<td></td>
</tr>
<tr>
<td>Email Address: *</td>
<td></td>
</tr>
<tr>
<td>Job Title:</td>
<td></td>
</tr>
<tr>
<td>Organisation:</td>
<td></td>
</tr>
<tr>
<td>Address:</td>
<td></td>
</tr>
<tr>
<td>City:</td>
<td></td>
</tr>
<tr>
<td>Postal / Zip Code:</td>
<td></td>
</tr>
<tr>
<td>Country:</td>
<td></td>
</tr>
<tr>
<td>Phone Number:</td>
<td></td>
</tr>
<tr>
<td>Fax Number:</td>
<td></td>
</tr>
</tbody>
</table>

* Please refrain from using free email accounts when ordering (e.g. Yahoo, Hotmail, AOL)
Payment Information

Please indicate the payment method you would like to use by selecting the appropriate box.

☐ Pay by credit card: You will receive an email with a link to a secure webpage to enter your credit card details.

☐ Pay by check: Please post the check, accompanied by this form, to:
Research and Markets,
Guinness Center,
Taylors Lane,
Dublin 8,
Ireland.

☐ Pay by wire transfer: Please transfer funds to:
- Account number: 833 130 83
- Sort code: 98-53-30
- Swift code: ULSBIE2D
- IBAN number: IE78ULSB98533083313083
- Bank Address: Ulster Bank,
  27-35 Main Street,
  Blackrock,
  Co. Dublin,
  Ireland.

If you have a Marketing Code please enter it below:

Marketing Code: ______________________

Please note that by ordering from Research and Markets you are agreeing to our Terms and Conditions at http://www.researchandmarkets.com/info/terms.asp

Please fax this form to:
(646) 607-1907 or (646) 964-6609 - From USA
+353-1-481-1716 or +353-1-653-1571 - From Rest of World