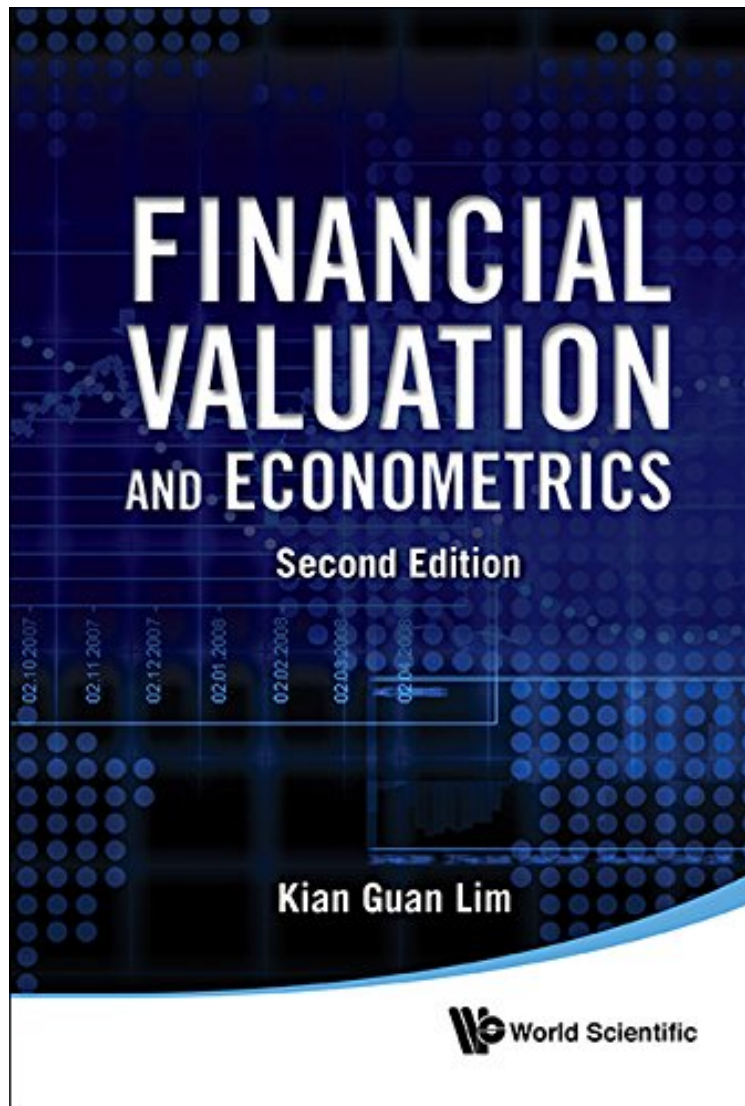


Financial Valuation and Econometrics

Kian Guan Lim

*ePub | *DOC | audiobook | ebooks | Download PDF*



 Download

 Read Online

#2604096 in eBooks 2015-04-15 2015-09-16File Name: B015FDP4JS | File size: 27.Mb

Kian Guan Lim : Financial Valuation and Econometrics before purchasing it in order to gage whether or not it would be worth my time, and all praised Financial Valuation and Econometrics:

This book is an introduction to financial valuation and financial data analyses using econometric methods. It is intended for advanced finance undergraduates and graduates. Most chapters in the book would contain one or more finance application examples where finance concepts, and sometimes theory, are taught. This book is a modest attempt to bring together several important domains in financial valuation theory, in econometrics modelling, and in the

empirical analyses of financial data. These domains are highly intertwined and should be properly understood in order to correctly and effectively harness the power of data and statistical or econometrics methods for investment and financial decision-making. The contribution in this book, and at the same time, its novelty, is in employing materials in basic econometrics, particularly linear regression analyses, and weaving into it threads of foundational finance theory, concepts, ideas, and models. It provides a clear pedagogical approach to allow very effective learning by a finance student who wants to be well equipped in both theory and ability to research the data. This is a handy book for finance professionals doing research to easily access the key techniques in data analyses using regression methods. Students learn all 3 skills at once — finance, econometrics, and data analyses. It provides for very solid and useful learning for advanced undergraduate and graduate students who wish to work in financial analyses, risk analyses, and financial research areas. Request Inspection Copy

s of the First Edition: "The book provides excellent applications of some econometric techniques to important finance and economic problems. This is a useful text for the MS students in the quantitative finance programmes." -- Andrew H Chen, Distinguished Professor of Finance, Cox School of Business, Southern Methodist University, USA "This book combines works on empirical and statistical data with concepts and methods in finance. Such a presentation, especially the 'application chapters', is refreshing and gives the student of quantitative finance a very good view of how theory and practice come together." -- Chong Chi Tat, University Professor, Department of Mathematics, National University of Singapore "The book will be very useful for students of finance and financial engineering. The arguments are presented intuitively, then developed with mathematical rigor, and supported with excellent examples and problems and they cover a wide range of applications in finance." -- Krishna Ramaswamy, Edward Hopkinson, Jr. Professor of Investment Banking, Wharton School, University of Pennsylvania, USA "A really useful econometrics book written specifically for finance readers. I wish I had a copy years ago." -- Dr Tee Lim, Director, Barr Rosenberg Research Center, USA "The approach of explaining quantitative theories and methods through examples of their applications is very useful. Beginners will find econometrics a lot easier to pick up using this book, while experienced readers will enjoy taking a tour over the actual case studies to appreciate the power of econometrics." -- Dr Liu Xiaoqing, Senior Vice President, Treasury and Market, DBS Bank "Professor Kian Guan, a respected scholar in the field of finance, has written two extremely valuable texts on 'Financial Valuation and Econometrics' and 'Probability and Financial Theory'. These texts develop the core ideas of finance in the last 40 years and their applications in an accessible manner without sacrificing rigor. I recommend the texts for scholars teaching financial theory, capital markets, and financial engineering." -- Suresh M Sundaresan, Chase Manhattan Bank Professor of Economics and Finance, Columbia Business School, University of Columbia, USA From the Inside Flap This book is an introduction to financial valuation and financial data analyses using econometric methods. It is intended for advanced finance undergraduates and graduates. Most chapters in the book would contain one or more finance application examples where finance concepts, and sometimes theory, are taught. This book is a modest attempt to bring together several important domains in financial valuation theory, in econometrics modelling, and in the empirical analyses of financial data. These domains are highly intertwined and should be properly understood in order to correctly and effectively harness the power of data and statistical or econometrics methods for investment and financial decision-making. The contribution in this book, and at the same time, its novelty, is in employing materials in basic econometrics, particularly linear regression analyses, and weaving into it threads of foundational finance theory, concepts, ideas, and models. It provides a clear pedagogical approach to allow very effective learning by a finance student who wants to be well equipped in both theory and ability to research the data. This is a handy book for finance professionals doing research to easily access the key techniques in data analyses using regression methods. Students learn all 3 skills at once — finance, econometrics, and data analyses. It provides for very solid and useful learning for advanced undergraduate and graduate students who wish to work in financial analyses, risk analyses, and financial research areas.