



Quantitative Financial Economics: Stocks, Bonds and Foreign Exchange

By Keith Cuthbertson, Dirk Nitzsche

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This new edition of the hugely successful *Quantitative Financial Economics* has been revised and updated to reflect the most recent theoretical and econometric/empirical advances in the financial markets. It provides an introduction to models of economic behaviour in financial markets, focusing on discrete time series analysis. Emphasis is placed on theory, testing and explaining 'real-world' issues.

The new edition will include:

- Updated charts and cases studies.
- New companion website allowing students to put theory into practice and to test their knowledge through questions and answers.
- Chapters on Monte Carlo simulation, bootstrapping and market microstructure.

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Editorial Review

From the Inside Flap

Quantitative Financial Economics provides a comprehensive introduction to models of economic behaviour in financial markets, focusing on analysis in discrete time. Following the huge success of the first edition, this second edition has been fully revised and updated to reflect new developments in theory and practice, including:

- Behavioural finance: Preferences, arbitrage and learning
- Mean-variance and intertemporal asset allocation
- Performance of mutual and hedge funds
- Momentum, value-glamour strategies, style investing, market timing.
- Stochastic discount factor models: Equity premium and volatility puzzles
- Affine and cash-in-advance models
- Value at risk: Monte Carlo simulation, bootstrapping.
- Market microstructure: FX markets, technical trading, chartism
- Calibration, regime switching, data snooping, non-linear models.

The authors provide theories and tests of competing ideas in financial markets using examples from the stock, bond and foreign exchange markets. Emphasis is placed on how models inform real-world decisions, making this book accessible to both students and quants practitioners studying the behaviour of asset returns and prices.

The book has a supporting website wiley.co.uk/cuthbertson which includes questions and answers, illustrative Excel and GAUSS programmes and econometrics notes.

From the Back Cover

"QFE is a clear, up-to-date text on the application of econometric techniques to the analysis of financial markets. What is particularly good about this book is that it combines a very lucid explanation of the relevant economic theories, a precise description of the econometric issues involved in their analysis and an admirably succinct account of the evidence from the best work in the field."

—David Miles, Professor of Finance, Tanaka Business School, Imperial College, London

"Apart from making complex material intelligible, the authors provide a number of insights that just make things click. I have used the first edition of this text on several Masters courses and the students loved it--so did I. The second edition is even better. Quite simply it is a book every quant financial economist will use regularly and need to have close at hand."

—Mark Salmon, Professor of Finance, Warwick Business School, University of Warwick

"Empirical finance has become a key subject in most graduate courses thanks in large part to the dramatic and important strides the subject has taken in recent years. The new edition of this popular and highly readable book has been thoroughly revised and will become essential reading for these courses. I like especially its modern treatment and comprehensive coverage of the subject, and its accessibility for students."

—Mike Wickens, Professor of Economics, University of York

"QFE provides an excellent overview of received and more recent thinking on financial markets at a level suitable for graduate students and researchers. The treatment is well balanced between theory and empirical work, the coverage is wide and up-to-date and the exposition is clear, fluent and accessible. Every researcher and student of financial markets will want to have a copy of this book – not on their shelf but open on their desk."

—Mark Taylor, Professor of Economics, University of Warwick Research Fellow, Centre for Economic Policy Research

"One of the key challenges for economists and strategists working in the fund management industry is to develop and implement an investment process which is practical, firmly rooted in finance theory and statistically sound. This book brings together all the topics necessary to meet this challenge, and in a style that will make it very popular with finance practitioners."

—Andrew Clare, Financial Economist, Legal & General Investment Management, London

"This book is an essential cornerstone for every economist who wants to learn as well as understand the ever-expanding field of quantitative financial economics. Every researcher, practitioner and graduate student will benefit from the book's skillful presentation, insight and clarity of a wide range of important topics. A wonderful text and a definite 'must have' and 'must read'."

—Gregory D. Hess, Russell S. Bock Professor of Economics, Claremont McKenna College, California.

About the Author

Keith Cuthbertson is Professor of Finance at CASS Business School, City University, London. He has been an advisor to the Bank of England and UK Treasury and a visitor at the Federal Reserve, Washington DC and Bundesbank Professor at the Freie University, Berlin. He has held chairs at the University of Newcastle and Tanaka Business School, Imperial College, as well as undertaking consultancy with financial institutions.

Dirk Nitzsche is an Associate Professor in Finance at CASS Business School and previously was at the Tanaka Business School, Imperial College.

Users Review

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