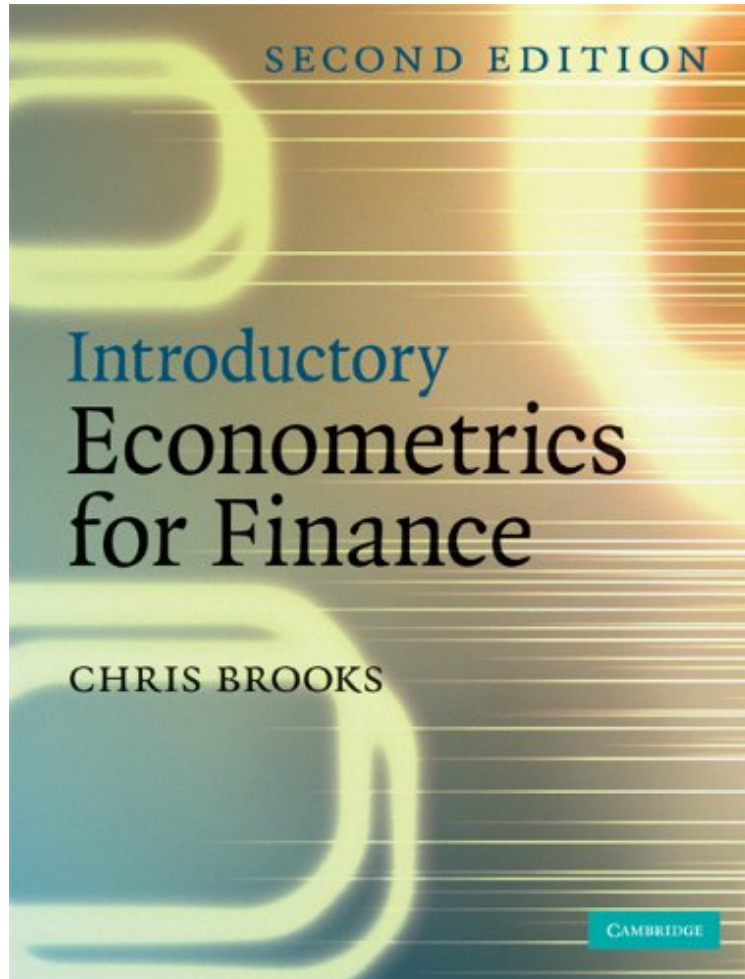


## Introductory Econometrics for Finance

*Chris Brooks*

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**Chris Brooks : Introductory Econometrics for Finance** before purchasing it in order to gage whether or not it would be worth my time, and all praised Introductory Econometrics for Finance:

3 of 3 people found the following review helpful. what a great book. It is accessibleBy Adam A. GuerreroWow, what a great book. It is accessible, but at the same time doesn't sacrifice too much rigor. For those interested in learning applied econometrics, this is an excellent books. Fingers crossed that more editions are on the way!1 of 1 people found the following review helpful. Very goodBy Ed KashmarekThis is a great book, but it could be better if he had more visuals for the things he talks about, like the screens and steps in Eviews. There are a lot of those, but there are places where he could add even more. Also, there are frequent times when he talks about things and leaves out intermediate steps, assuming we know everything he is thinking and knows. But it is very detailed and I am learning a lot. I got a bachelor's degree in economics from a top university but never had one class in econometrics. Go figure! This will help me in my career for sure. I just wish the book came with an accompanying CD with all the data he uses so I could

follow along in the lessons by "doing" rather than just reading. Also, it's kind of disheartening when you read a few paragraphs and then he says "but this isn't really used in practice" or "this isn't practical" or "this isn't the best way to do this, a better way would be to..." or "this method has proven to be useless." There are also several points he makes where he says "but further details are beyond the scope of this book." I understand that, but it just makes me wish he would expand upon those points. 1 of 1 people found the following review helpful. AAA Introduction!!! By Fin Econ I think this book is a terrific introduction to econometrics for Finance applications. I believe that Ph.D. students should take a two course sequence from more traditional econometrics texts - for example, Judge, Hill, Griffith. But an applied financial econometrics class from this text would be extremely valuable. I plan on teaching from it at the Master's level and have lent it to strong undergrads. I think an MS in Finance program would benefit from a mandatory course from this text.

This best-selling textbook addresses the need for an introduction to econometrics specifically written for finance students. Key features: **Thoroughly revised and updated, including two new chapters on panel data and limited dependent variable models**; **Problem-solving approach assumes no prior knowledge of econometrics emphasising intuition rather than formulae, giving students the skills and confidence to estimate and interpret models**; **Detailed examples and case studies from finance show students how techniques are applied in real research**; **Sample instructions and output from the popular computer package EViews enable students to implement models themselves and understand how to interpret results**; **Gives advice on planning and executing a project in empirical finance, preparing students for using econometrics in practice**; **Covers important modern topics such as time-series forecasting, volatility modelling, switching models and simulation methods**; **Thoroughly class-tested in leading finance schools. Bundle with EViews student version 6 available. Please contact us for more details.**

'Very comprehensive, and it does a sound job of covering the territory.' The Times Higher Education Supplement  
About the Author Chris Brooks is Professor of Finance at the ICMA Centre, University of Reading, UK, where he also obtained his PhD. He has published over 60 articles in leading academic and practitioner journals including The Journal of Business, The Journal of Banking and Finance, The Journal of Empirical Finance, The Journal of Economics and Statistics and The Economic Journal. He has also acted as consultant for various banks and professional bodies in the fields of finance, econometrics and real estate.