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Econometrics For Financial And Macroeconomic Time Series(A Very Nice Applications Oriented Summary Of Different Time Series Procedures And Techniques, With An Emphasis On Uses In Empirical Finance And Volatility Modeling.) Ruey S. Tsay (2005). Analysis Of Financial Time Series, 2 Nd Ed. John Wiley & Sons, Inc. (A Very Readable Textbook, Focusing Primarily On The Techniques Used In Financial Time Series Jan 12th, 2024.
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Additional Reading: Introductory Level: { Brooks, C.
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