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Financial Econometrics | SMU Research

16. Portfolio Management

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THE ECONOMICS OF MONEY, BANKING, AND FINANCIAL MARKETS

The Econometrics of Financial Markets John Y. Campbell Andrew W. Lo A. Craig MacKinlay Princeton University Press Princeton, New Jersey . Contents List of Figures xiii List of Tables xv Preface xvii 1 Introduction 3

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This paper examines market liquidity in the post-crisis era, in light of concerns that regulatory changes might have reduced banks' ability and willingness to make markets. We begin with a discussion of the broader trading environment, including a discussion of regulations and their potential effect on dealer balance sheets and market making, but also considering plausible alternative ...

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Efficient-market hypothesis - Wikipedia

ECONOMISTS ARE FREQUENTLY ASKED to measure the effect of an economic event on the value of a firm. On the surface this seems like a difficult task, but a measure can be constructed easily using financial market data in an event study.

John Y. Campbell AndrewW

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