

The Econometrics Of Financial Markets By John Y. Campbell; Andrew W. Lo

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By JOHN Y. CAMPBELL, ANDREW W. LO, it is about economics and sound research methodologies. The econometrics of Financial Markets by John Y. Campbell;
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<http://www.people.hbs.edu/lviceira/CLMsolman.pdf>

DEFINITION of 'Financial Market' Broad term describing any marketplace where buyers and sellers participate in the trade of assets such as equities, bonds, currencies
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John Y. Campbell is the author of The Econometrics of Financial Markets (4.12 avg rating, 25 ratings, 2 reviews, published 1996),
http://www.goodreads.com/author/show/187681.John_Y_Campbell

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