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semiparametric continuous-time financial econometric models. for testing various market microstructure models and factor model is employed to reduce

<http://www.sciencedirect.com/science/article/pii/S030440760800119X>

**Research at the IMF: Yuko Hashimoto -**

Financial Econometrics Modeling: Market Microstructure, Market Microstructure, Factor Models and Financial Risk Measures, New York: Palgrave Macmillan:

<http://www.imf.org/external/np/cv/AuthorCV.aspx?AuthID=180>

**Analysing Economic Data - Palgrave Macmillan Home -**

the 20th Century, both published by Palgrave Macmillan. Econometrics Modeling: Market Microstructure, Factor Models and Financial Risk Measures Greg N

<http://www.palgrave.com/page/detail/analysing-economic-data-terence-c-mills/?K=9781137401892>

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<http://econ.duke.edu/people?Uil=1314&subpage=profile>

**FINANCIAL ECONOMETRICS - NYU Stern | NYU Stern School of -**

11/5 Factor Models GJ Chapt 9, MICROSTRUCTURE ECONOMETRICS. 11/26 Market Microstructure O Hara Chapter 1,2,3 . RISK MANAGEMENT FOR FINANCIAL INSTITUTIONS,

<http://pages.stern.nyu.edu/~rengle/courses/B303352/Fall%202004%20Course%20Syllabus.doc>

**CiteSeerX Conference on Market Microstructure, -**

Abstract. We introduce the financial economics of market microstructure into the financial econometrics of asset return volatility estimation. In particular, we use

<http://citeseerx.ist.psu.edu/viewdoc/summary?doi=10.1.1.232.7951>

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Dr Abhay Kumar Singh, Financial Econometrics Modeling: Market Microstructure, Factor Models and Financial Risk Measures, 176-193,

<http://www.ecu.edu.au/schools/business/staff/profiles/lecturers/dr-abhay-kumar-singh>

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**Razvan Pascala (Editor of Financial Econometrics -**

Razvan Pascala is the author of Financial Econometrics Modeling (3.50 avg rating, 2 ratings, 0 reviews, published 2010), Razvan Pascala s Followers.

[http://www.goodreads.com/author/show/4808904.Razvan\\_Pascala](http://www.goodreads.com/author/show/4808904.Razvan_Pascala)

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**Risk measure - Wikipedia, the free encyclopedia -**

Well known risk measures . Value at risk; RiskMetrics - a model for risk management; Measuring Market Risk

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<http://citeseerx.ist.psu.edu/showciting?cid=1321854>

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To the extent that financial market participants have A factor analysis approach," Journal Better for Factor Analysis? Malkiel: Risk and

<http://www.nber.org/papers/w11477>

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<http://www.palgraveconnect.com/pc/doifinder/view/10.1057/9780230298101>

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<http://citeseerx.ist.psu.edu/showciting?cid=3866644>

**Multi- Factor Model Definition | Investopedia -**

A financial model that employs multiple factors in its computations to explain market phenomena and/or equilibrium asset prices. The multi-factor model factor

<http://www.investopedia.com/terms/m/multifactor-model.asp>

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Three essays on market microstructure and financial econometrics. The first essay forms Chapter 1 which presents a market microstructure model that is able to

<http://summit.sfu.ca/item/9368>

**The market microstructure of financial markets -**

The microstructure of financial markets. Empirical models of market microstructure. Informed traders and limit order markets, Journal of Financial Economics,

[http://home.himolde.no/~solibakk/blank\\_page\\_5\\_files/Market-microstructure.ppsx](http://home.himolde.no/~solibakk/blank_page_5_files/Market-microstructure.ppsx)

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