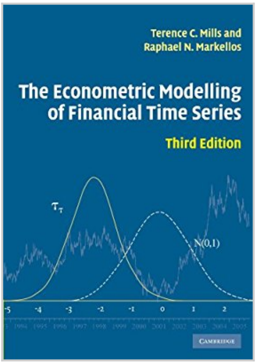

The Econometric Modelling of Financial Time Series

By Terence C. Mills, Raphael N. Markellos

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Terence Mills' best-selling graduate textbook provides detailed coverage of research techniques and findings relating to the empirical analysis of financial markets. In its previous editions it has become required reading for many graduate courses on the econometrics of financial modelling. This third edition, co-authored with Raphael Markellos, contains a wealth of material reflecting the developments of the last decade. Particular attention is paid to the wide range of nonlinear models that are used to analyse financial data observed at high frequencies and to the long memory characteristics found in financial time series. The central material on unit root processes and the modelling of trends and structural breaks has been substantially expanded into a chapter of its own. There is also an extended discussion of the treatment of volatility, accompanied by a new chapter on nonlinearity and its testing.

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Editorial Review

Review
'A valuable textbook for a graduate course in the econometrics of financial modelling.' Svend Hylleberg, The Economic Journal

'A useful bridge between finance and the latest research in economic time series. It will serve as a reference for both academic researchers and quantitatively orientated financial practitioners ... a useful package for someone wanting time series tools along with finance applications.' Blake LeBaron, Journal of Economic Literature

'Highly recommended ...' The Times Higher Education Supplement

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Terence C. Mills is Professor of Applied Statistics and Econometrics, Loughborough University. He is the co-editor of the Palgrave Handbook of Econometrics and has over 170 publications.

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