Harald Schmidbauer İstanbul Bilgi Üniversitesi

EC 613: Advanced Topics in Financial Econometrics

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Book List

- Chan, N.H.: *Time Series: Applications to Finance.* Wiley, 2002.
- Cryer, J.D., & Chan, K.-S.: *Time Series Analysis with Applications in R.* Springer, 2008.
- Enders, W.: *Applied Econometric Time Series,* 3rd edition. Wiley, 2009.
- Kleiber, C., & Zeileis, A.: *Applied Econometrics with R.* Springer, 2008.
- Makridakis, S.G., & Wheelwright, S.C., & Hyndman, R.J.: *Forecasting: Methods and Applications.* Wiley, 1998.
- Mills, T.C.: *The Econometric Modelling of Financial Time Series,* 3rd edition. Cambridge University Press, 2008.
- Nason, G.P.: *Wavelet Methods in Statistics with R.* Springer, 2008.
- Tsay, R.S.: *Analysis of Financial Time Series.* Wiley, 2002.
- Venables, W.N. & Ripley, B.D.: *Modern Applied Statistics with S,* 4th edition. Springer, 2002.

The books by Enders and Tsay were found very useful to get started in econometric time series analysis.