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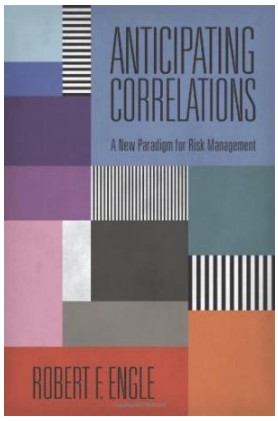

Princeton University Press, United States, 2009. Hardback. Book Condition: New. 236 x 155 mm. Language: English . Brand New Book. Financial markets respond to information virtually instantaneously. Each new piece of information influences the prices of assets and their correlations with each other, and as the system rapidly changes, so too do correlation forecasts. This fast-evolving environment presents econometricians with the challenge of forecasting dynamic correlations, which are essential inputs to risk measurement, portfolio allocation, derivative pricing, and many other...

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- Authored by Robert Engle
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