



Financial Econometrics Modeling: Market Microstructure, Factor Models and Financial Risk Measures: Market Microstructure, Factor Models and Financial Risk Measures

Professor Greg N. Gregoriou

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This book proposes new methods to build optimal portfolios and to analyze market liquidity and volatility under market microstructure effects, as well as new financial risk measures using parametric and non-parametric techniques. In particular, it investigates the market microstructure of foreign exchange and futures markets, applies asset-pricing models to emerging markets, and proposes new econometric methods for portfolio selection. Moreover, the book addresses the issue of value investing using three modified versions of the Book-to-Market strategy and shows how to use quantile-regression methodology to assess the impact of liquidity and trading activity on forecasting downside risk.

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