



# Nonlinear Financial Econometrics: Forecasting Models, Computational and Bayesian Models

*Gregoriou, Pascalau*

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## Nonlinear Financial Econometrics: Forecasting Models, Computational and Bayesian Models

Gregoriou, Pascalau

This book investigates several competing forecasting models for interest rates, financial returns, and realized volatility, addresses the usefulness of nonlinear models for hedging purposes, and proposes new computational techniques to estimate financial processes.

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