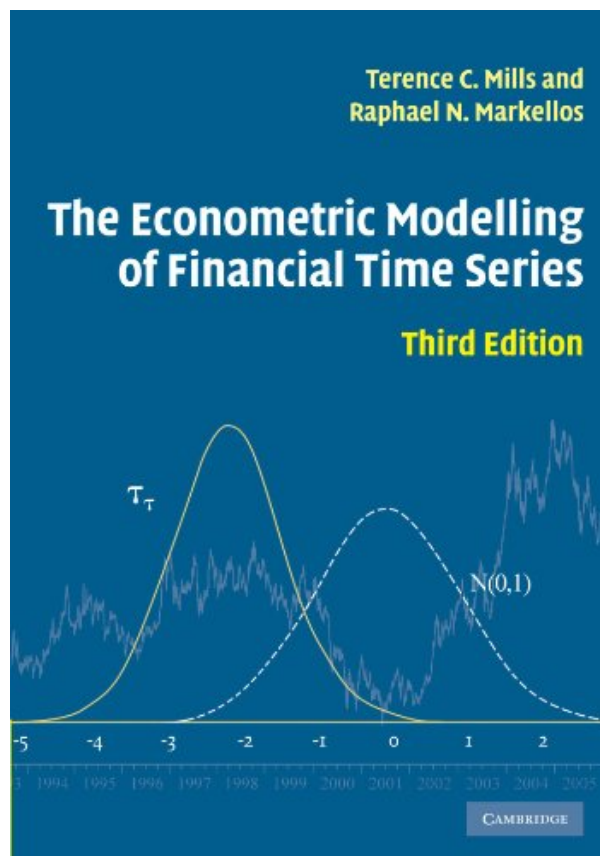


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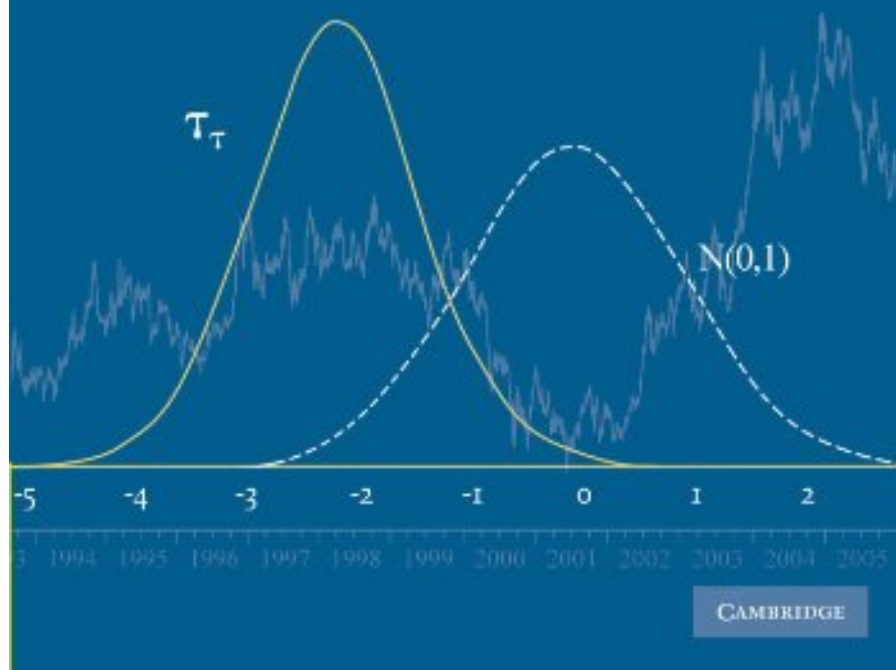
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'A useful bridge between finance and the latest research in economic time series. It will serve as a reference for both academic researchers and quantitatively orientated financial practitioners ... a useful package for someone wanting time series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

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About the Author

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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