# The Econometrics Of Financial Markets By John Y. Campbell;Andrew W. Lo

## By John Y. Campbell;Andrew W. Lo

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articles in Finance and Financial economics. Lo is the director of Financial Markets, with John Y. Campbell and A Analysis by Andrew W. Lo and

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Campbell JY, Lo AW, MacKinlay CA, Adamek P, Viceira LM. The Econometrics of Financial Markets. Princeton, NJ: Princeton University Press; 1997.

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