

Download The Econometric Modelling Of Financial Time Series

PERSONAL INFORMATION. Full Name: Peter Charles Bonest Phillips: Affiliations: Yale University: Sterling Professor of Economics & Professor of Statistics Using a stock-flow-fund ecological macroeconomic model, we analyse (i) the effects of climate change on financial stability and (ii) the financial and global warming implications of a green quantitative easing (QE) programme. Curriculum Vitae. Citations profile Editorial Activities. Associate Editor for Econometric Theory (2012 -). Associate Editor for Journal of Time Series Analysis (2013 -) Genaro Sucarrat Associate Professor BI Norwegian Business School Department of Economics Nydalsveien 37 0484 Oslo, Norway Office B4-062 Phone +47+46 41 07 79