The papers listed are not necessarily exhaustive and some papers listed will not be covered

Textbooks:

There is no textbook that matches the contents of the course exactly.

There is also no textbook that is the absolute bible for conducting empirical work. I have found the following book to be extremely useful:


Other useful econometrics books are:


A useful reference for event studies is chapter 4 of


Papers:

Starred readings will be discussed in lectures.

Links are available for some but not all papers.


**Other references**

A useful reference for event studies is chapter 4 of


HEC Paris Professor of Finance Creates a Blog to Make Sense of Financial Markets. Professor Johan Hombert initiated a blog on finance to keep in touch with his students at HEC Paris by helping them understand the COVID-19 crisis, during and following the lockdown in France. The blog hence answers various questions about finance. Yapei will join the ShanghaiTech University School of Entrepreneurship and Management as Assistant Professor of Finance from summer 2019. Read More.


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