

Alan Gilpin

DICTIONARY OF ECONOMICS AND FINANCIAL MARKETS

Fifth edition

Butterworths

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Peipei Pang



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The Economics of Financial Markets Roy E. Bailey, 2005-05-26 The Economics of Financial Markets presents a concise overview of capital markets suitable for advanced undergraduates and for beginning graduate students in financial economics Following a brief overview of financial markets their microstructure and the randomness of stock market prices this textbook explores how the economics of uncertainty can be applied to financial decision making The mean variance model of portfolio selection is discussed with analysis extended to the capital asset pricing model CAPM Arbitrage plays a pivotal role in finance and is studied in a variety of contexts including the APT model of asset prices Methods for the empirical evaluation of CAPM and APT are also discussed together with the volatility of asset prices the intertemporal CAPM and the equity premium puzzle An analysis of bond contracts leads into an assessment of theories of the term structure of interest rates Finally financial derivatives are explored focusing on futures and options contracts [Financial Terms](#)

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investors can cause in a given security They attempt to profit from these price fluctuations Such sentiment also is important for contrarian investors They prefer to place trades in the opposite direction of any prevailing sentiment When all other investors are buying a contrarian will use this sentiment to instead sell In general market sentiment is referred to as either bullish or bearish As the bulls have control the stock prices are running up and away As the bears are dominant prices of stocks are declining or even plunging Since the markets are subject to and driven from the emotion of the collective traders the sentiment of the markets is often not correlated to the underlying fundamental values This means that market sentiment is more about group emotions and feelings while the fundamental value is more about the actual business performance Traders realize profits when they find those stocks which are either undervalued or overvalued because of their market sentiment Traders and investors alike utilize different indicators to attempt to ascertain what the sentiment of the markets actually is This helps them to decide which stocks are the best ones for them to trade There are a number of these helpful indicators Among the more popular ones are the following VIX CBOE Volatility Index Bullish Percentage 52 Weeks High to Low Sentiment Ratio 200 Days Moving Average and 50 Days Moving Average Note This example description is shorted due to publish restrictions Each term is explained with 600 words and more

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