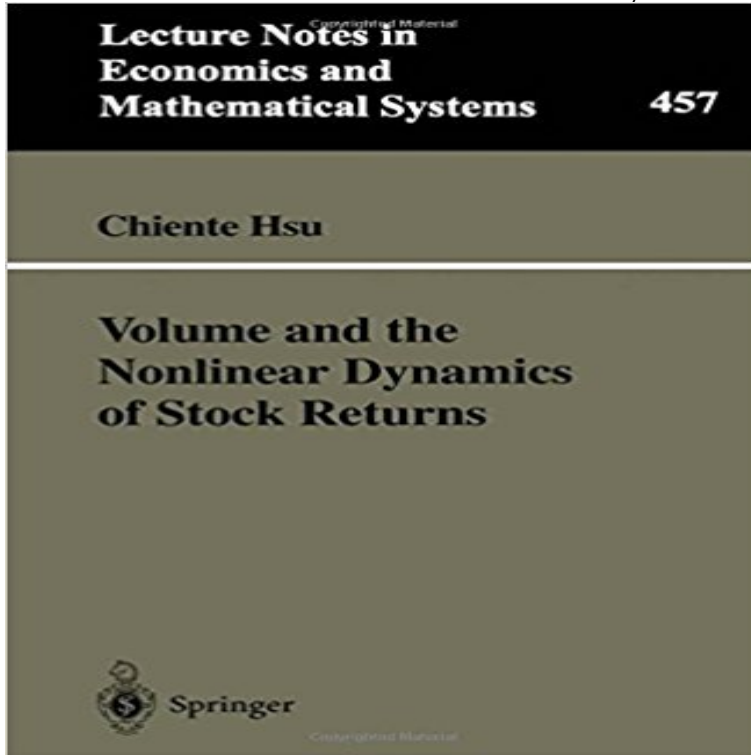


Volume and the Nonlinear Dynamics of Stock Returns (Lecture Notes in Economics and Mathematical Systems)



This manuscript is about the joint dynamics of stock returns and trading volume. It grew out of my attempt to construct an intertemporal asset pricing model with rational agents which can explain the relation between volume, volatility and persistence of stock return documented in empirical literature. Most part of the manuscript is taken from my thesis. I wish to express my deep appreciation to Peter Kugler and Benedikt Poetscher, my advisors of the thesis, for their invaluable guidance and support. I wish to thank Gerhard Orosel and Gerhard Sorger for their encouraging and helpful discussions. Finally, my thanks go to George Tauchen who has been generous in giving me the benefit of his numerical and computational experience, in providing me with programs and in his encouragement.

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