

# VU Research Portal

## The Econometrics of Financial Comovement

Silde, E.

2017

### **document version**

Publisher's PDF, also known as Version of record

[Link to publication in VU Research Portal](#)

### **citation for published version (APA)**

Silde, E. (2017). *The Econometrics of Financial Comovement* (691 ed.). [PhD-Thesis - Research and graduation internal, Vrije Universiteit Amsterdam]. Tinbergen Institute.

### **General rights**

Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain
- You may freely distribute the URL identifying the publication in the public portal

### **Take down policy**

If you believe that this document breaches copyright please contact us providing details, and we will remove access to the work immediately and investigate your claim.

### **E-mail address:**

[vuresearchportal.ub@vu.nl](mailto:vuresearchportal.ub@vu.nl)

# **The Econometrics of Financial Comovement**

*by*

Erkki Silde

ISBN 978 90 5170 991 9

Cover design: Crasborn Graphic Designers bno, Valkenburg a.d. Geul

This book is no. 691 in the Tinbergen Institute Research Series, established through cooperation between Rozenberg Publishers and the Tinbergen Institute. A list of books which already appeared in the series can be found in the back.

VRIJE UNIVERSITEIT

# THE ECONOMETRICS OF FINANCIAL COMOVEMENT

ACADEMISCH PROEFSCHRIFT

ter verkrijging van de graad Doctor aan  
de Vrije Universiteit Amsterdam,  
op gezag van de rector magnificus  
prof.dr. V. Subramaniam,  
in het openbaar te verdedigen  
ten overstaan van de promotiecommissie  
van de Faculteit der Economische Wetenschappen en Bedrijfskunde  
op vrijdag 2 juni 2017 om 9.45 uur  
in de aula van de universiteit,  
De Boelelaan 1105

door

Erkki Silde

geboren te Tallinn, Estland

promotor: prof.dr. A. Lucas

copromotoren: dr. L.F. Hoogerheide

dr. F. Blasques Albergaria Amaral