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Statistical Analysis of Financial Data

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covers the use of statistical analysis and the methods of data science to model and analyze financial data. The first chapter is an overview of financial markets, describing the market operations and using exploratory data analysis to illustrate

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the nature of financial data. The software used to obtain the data for the examples in the first chapter and for all computations and to produce the graphs is R. However discussion of R is deferred to an appendix to the first chapter, where the basics of

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R, especially those most relevant in financial applications, are presented and illustrated. The appendix also describes how to use R to obtain current financial data from the internet. Chapter 2 describes the methods of exploratory data

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analysis, especially graphical methods, and illustrates them on real financial data. Chapter 3 covers probability distributions useful in financial analysis, especially heavy-tailed distributions, and describes methods of computer simulation of

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financial data. Chapter 4 covers basic methods of statistical inference, especially the use of linear models in analysis, and Chapter 5 describes methods of time series with special emphasis on models and methods applicable to

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analysis of financial data. Features *
Covers statistical methods for
analyzing models appropriate for
financial data, especially models
with outliers or heavy-tailed
distributions. * Describes both the
basics of R and advanced

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techniques useful in financial data analysis. * Driven by real, current financial data, not just stale data deposited on some static website. * Includes a large number of exercises, many requiring the use of open-source software to acquire real

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financial data from the internet and to analyze it.

A complete set of statistical tools for beginning financial analysts from a leading authority Written by one of the leading experts on the topic, An Introduction to Analysis of Financial

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Data with R explores basic concepts of visualization of financial data. Through a fundamental balance between theory and applications, the book supplies readers with an accessible approach to financial econometric models and their

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applications to real-world empirical research. The author supplies a hands-on introduction to the analysis of financial data using the freely available R software package and case studies to illustrate actual implementations of the discussed

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methods. The book begins with the basics of financial data, discussing their summary statistics and related visualization methods. Subsequent chapters explore basic time series analysis and simple econometric models for business, finance, and

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economics as well as related topics including: Linear time series analysis, with coverage of exponential smoothing for forecasting and methods for model comparison Different approaches to calculating asset volatility and

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various volatility models High-frequency financial data and simple models for price changes, trading intensity, and realized volatility Quantitative methods for risk management, including value at risk and conditional value at risk

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Econometric and statistical methods for risk assessment based on extreme value theory and quantile regression Throughout the book, the visual nature of the topic is showcased through graphical representations in R, and two

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detailed case studies demonstrate the relevance of statistics in finance. A related website features additional data sets and R scripts so readers can create their own simulations and test their comprehension of the presented techniques. An

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Introduction to Analysis of Financial Data with R is an excellent book for introductory courses on time series and business statistics at the upper-undergraduate and graduate level. The book is also an excellent resource for researchers and

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practitioners in the fields of business, finance, and economics who would like to enhance their understanding of financial data and today's financial markets. This title gives both conceptual and practical illustrations of financial time

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series. Examples and discussions in the later chapters of the book make recent developments in time series more accessible. Examples from finance are maximized as much as possible throughout the book. The far right is back with a

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vengeance. After several decades at the political margins, far-right politics has again taken center stage. Three of the world's largest democracies – Brazil, India, and the United States – now have a radical right leader, while far-right parties continue to

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increase their profile and support within Europe. In this timely book, leading global expert on political extremism Cas Mudde provides a concise overview of the fourth wave of postwar far-right politics, exploring its history, ideology,

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organization, causes, and consequences, as well as the responses available to civil society, party, and state actors to challenge its ideas and influence. What defines this current far-right renaissance, Mudde argues, is its mainstreaming

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and normalization within the contemporary political landscape. Challenging orthodox thinking on the relationship between conventional and far-right politics, Mudde offers a complex and insightful picture of one of the key political challenges of our

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time.

With Examples In R

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at Risk (VaR); high-frequency financial data analysis; MCMC methods; derivative pricing using jump diffusion with closed-form formulas; VaR calculation using

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*extreme value theory
based on nonhomogeneous
two-dimensional Poisson
process; and
multivariate volatility
models with time-varying
correlations.* · New

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*topics to this edition
include: Finmetrics in S-
plus; estimation of
stochastic diffusion
equations for derivative
pricing; use of realized
volatilities;*

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*state=space model; and
Kalman filter. · The
second edition also
includes new
developments in
financial econometrics
and more examples of*

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*applications in
finance. · Emphasis is
placed on empirical
financial data. · Chapter
exercises have been
increased in an effort
to further reinforce the*

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*methods and applications
in the text. About The
Book: This book provides
a comprehensive and
systematic introduction
to current financial
econometric models and*

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their applications to modeling and prediction of financial time series data. It utilizes real-world examples and real financial data throughout the book to

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apply the models and methods described. The author begins with basic characteristics of financial time series data before covering three main topics:

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analysis and application of univariate financial time series; the return series of multiple assets; and Bayesian inference in finance methods. The overall

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objective of the book is to provide some knowledge of financial time series, introduce some statistical tools useful for analyzing these series, and gain

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experience in financial applications of various econometric methods.

This four-volume handbook covers important concepts and tools used in the fields

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*of financial
econometrics,
mathematics, statistics,
and machine learning.
Econometric methods have
been applied in asset
pricing, corporate*

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*finance, international
finance, options and
futures, risk
management, and in
stress testing for
financial institutions.
This handbook discusses*

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a variety of econometric methods, including single equation multiple regression, simultaneous equation regression, and panel data analysis, among others. It also

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covers statistical distributions, such as the binomial and log normal distributions, in light of their applications to portfolio theory and

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asset management in addition to their use in research regarding options and futures contracts. In both theory and methodology, we need to rely upon

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*mathematics, which
includes linear algebra,
geometry, differential
equations, Stochastic
differential equation
(Ito calculus),
optimization,*

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constrained optimization, and others. These forms of mathematics have been used to derive capital market line, security market line (capital

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*asset pricing model),
option pricing model,
portfolio analysis, and
others. In recent times,
an increased importance
has been given to
computer technology in*

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*financial research.
Different computer
languages and
programming techniques
are important tools for
empirical research in
finance. Hence,*

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simulation, machine learning, big data, and financial payments are explored in this handbook. Led by Distinguished Professor Cheng Few Lee from

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Rutgers University, this multi-volume work integrates theoretical, methodological, and practical issues based on his years of academic and industry experience.

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Time series data analysis is increasingly important due to the massive production of such data through the internet of things, the digitalization of

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healthcare, and the rise of smart cities. As continuous monitoring and data collection become more common, the need for competent time series analysis with

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both statistical and machine learning techniques will increase. Covering innovations in time series data analysis and use cases from the real

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*world, this practical
guide will help you
solve the most common
data engineering and
analysis challenges in
time series, using both
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learning techniques.
Author Aileen Nielsen
offers an accessible,
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struggle to do. It also has more real world application in the prediction of future events. However it is not generally found in a traditional data science

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*toolkit. There is also
limited centralized
resources on the
applications of Time
Series, especially using
traditional programming
languages such as*

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Python from start, and goes through over 20 examples of applying both simple and advanced Time Series concepts with Python code.

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Nonlinear Time Series

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Prediction with

Statistics and Machine

Learning

Singular Spectrum

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*Analysis for Time Series
Proceedings of the
Meeting of the
Classification and Data
Analysis Group (CLADAG)
of the Italian
Statistical Society,*

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*University of Bologna,
September 22-24, 2003*

**The field of financial
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the last decade This book
represents an integration of
theory, methods, and examples**

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using the S-PLUS statistical modeling language and the S+FinMetrics module to facilitate the practice of financial econometrics. This is the first book to show the power of S-PLUS for the analysis of time

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series data. It is written for researchers and practitioners in the finance industry, academic researchers in economics and finance, and advanced MBA and graduate students in economics and finance. Readers are

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assumed to have a basic knowledge of S-PLUS and a solid grounding in basic statistics and time series concepts. This Second Edition is updated to cover S+FinMetrics 2.0 and includes new chapters on

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copulas, nonlinear regime switching models, continuous-time financial models, generalized method of moments, semi-nonparametric conditional density models, and the efficient method of moments. Eric Zivot is

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**an associate professor and Gary
Waterman Distinguished Scholar
in the Economics Department,
and adjunct associate professor
of finance in the Business
School at the University of
Washington. He regularly**

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teaches courses on econometric theory, financial econometrics and time series econometrics, and is the recipient of the Henry T. Buechel Award for Outstanding Teaching. He is an associate editor of Studies in

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**Nonlinear Dynamics and
Econometrics. He has published
papers in the leading
econometrics journals, including
Econometrica, Econometric
Theory, the Journal of Business
and Economic Statistics, Journal**

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**of Econometrics, and the Review
of Economics and Statistics.**

**Jiahui Wang is an employee of
Ronin Capital LLC. He received a
Ph.D. in Economics from the
University of Washington in
1997. He has published in**

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leading econometrics journals such as Econometrica and Journal of Business and Economic Statistics, and is the Principal Investigator of National Science Foundation SBIR grants. In 2002 Dr. Wang was selected as

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undergraduate students, teaches the statistics necessary for financial engineering. In doing so, it illustrates concepts using financial markets and economic data, R Labs with real-data exercises, and graphical and

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analytic methods for modeling and diagnosing modeling errors. These methods are critical because financial engineers now have access to enormous quantities of data. To make use of this data, the powerful

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methods in this book for working with quantitative information, particularly about volatility and risks, are essential. Strengths of this fully-revised edition include major additions to the R code and the advanced topics

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covered. Individual chapters cover, among other topics, multivariate distributions, copulas, Bayesian computations, risk management, and cointegration. Suggested prerequisites are basic

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knowledge of statistics and probability, matrices and linear algebra, and calculus. There is an appendix on probability, statistics and linear algebra. Practicing financial engineers will also find this book of

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teaches the basic methods and
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them how to apply such techniques in the context of real-world empirical problems. Adopting a largely non-mathematical approach Analysis of Financial Data relies more on verbal intuition and graphical

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methods for understanding. Key features include: Coverage of many of the major tools used by the financial economist e.g. correlation, regression, time series analysis and methods for analyzing financial volatility.

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**A Course in Time Series Analysis
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principles and methods for
the practical analysis and*

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prediction of economic and financial time series. It covers decomposition methods, autocorrelation methods for univariate time series, volatility and duration modeling for financial time series, and

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multivariate time series methods, such as cointegration and recursive state space modeling. It also includes numerous practical examples to demonstrate the theory using real-world data, as well as

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exercises at the end of each chapter to aid understanding. This book serves as a reference text for researchers, students and practitioners interested in time series, and can also be used for university

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*courses on econometrics or
computational finance.
This book constitutes the
refereed proceedings of the
International Conference Eco-
friendly Computing and
Communication Systems,
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Kerala, India, in August 2012. The 50 revised full papers presented were carefully reviewed and selected from 133 submissions. The papers are organized in topical sections on energy efficient

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***software system and
applications; wireless
communication systems; green
energy technologies; image
and signal processing;
bioinformatics and emerging
technologies; secure and
reliable systems;***

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*mathematical modeling and
scientific computing;
pervasive computing and
applications.*

*This book presents modern
developments in time series
econometrics that are
applied to macroeconomic and*

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financial time series. It contains the most important approaches to analyze time series which may be stationary or nonstationary. This new edition of this classic title, now in its seventh edition, presents a

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*systems, state-space models,
the Kalman filters,
nonlinear models, volatility
models, and multivariate
models. It also presents
many examples and
implementations of time
series models and methods to*

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reflect advances in the field. Highlights of the seventh edition: A new chapter on univariate volatility models A revised chapter on linear time series models A new section on multivariate volatility

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*models A new section on
regime switching models Many
new worked examples, with R
code integrated into the
text The book can be used as
a textbook for an
undergraduate or a graduate
level time series course in*

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statistics. The book does not assume many prerequisites in probability and statistics, so it is also intended for students and data analysts in engineering, economics, and finance.

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*Eco-friendly Computing and
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Processes, and Applications
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Python for Finance
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Practice makes perfect. Therefore the best method of mastering models is working with them. This book contains a large collection of exercises and solutions which will help explain the statistics of financial markets. These practical examples

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are carefully presented and provide computational solutions to specific problems, all of which are calculated using R and Matlab. This study additionally looks at the concept of corresponding Quantlets, the name given to these program codes and

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which follow the name scheme SFSxyz123. The book is divided into three main parts, in which option pricing, time series analysis and advanced quantitative statistical techniques in finance is thoroughly discussed. The authors have overall

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successfully created the ideal balance between theoretical presentation and practical challenges.

The analysis prediction and interpolation of economic and other time series has a long history and many applications. Major new

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developments are taking place, driven partly by the need to analyze financial data. The five papers in this book describe those new developments from various viewpoints and are intended to be an introduction accessible to readers

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from a range of backgrounds. The book arises out of the second Seminaire European de Statistique (SEMSTAT) held in Oxford in December 1994. This brought together young statisticians from across Europe, and a series of

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introductory lectures were given on topics at the forefront of current research activity. The lectures form the basis for the five papers contained in the book. The papers by Shephard and Johansen deal respectively with time series models

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for volatility, i.e. variance heterogeneity, and with cointegration. Clements and Hendry analyze the nature of prediction errors. A complementary review paper by Laird gives a biometrical view of the analysis of short time

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series. Finally Astrup and Nielsen give a mathematical introduction to the study of option pricing. Whilst the book draws its primary motivation from financial series and from multivariate econometric modelling, the applications are

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potentially much broader.

This book shows how current and recent market prices convey information about the probability distributions that govern future prices. Moving beyond purely theoretical models, Stephen Taylor

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applies methods supported by empirical research of equity and foreign exchange markets to show how daily and more frequent asset prices, and the prices of option contracts, can be used to construct and assess predictions about future

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prices, their volatility, and their probability distributions. Stephen Taylor provides a comprehensive introduction to the dynamic behavior of asset prices, relying on finance theory and statistical evidence. He uses stochastic

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processes to define mathematical models for price dynamics, but with less mathematics than in alternative texts. The key topics covered include random walk tests, trading rules, ARCH models, stochastic volatility models, high-frequency datasets,

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and the information that option prices imply about volatility and distributions. Asset Price Dynamics, Volatility, and Prediction is ideal for students of economics, finance, and mathematics who are studying financial econometrics, and will

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enable researchers to identify and apply appropriate models and methods. It will likewise be a valuable resource for quantitative analysts, fund managers, risk managers, and investors who seek realistic expectations about future

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asset prices and the risks to which they are exposed.

"Since the publication of his first book, *Analysis of Financial Time Series*, Ruey Tsay has become one of the most influential and prominent experts on the topic of

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time series. Different from the traditional and oftentimes complex approach to multivariate (MV) time series, this sequel book emphasizes structural specification, which results in simplified parsimonious VARMA modeling and, hence, eases

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comprehension. Through a fundamental balance between theory and applications, the book supplies readers with an accessible approach to financial econometric models and their applications to real-world empirical research. The book

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utilizes the freely available R software package to explore complex data and illustrate related computation and analyses in a user-friendly way. An author-maintained website features additional data sets in R, Matlab and Stata scripts so

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readers can create their own simulations and test their comprehension of the presented techniques" --

The empirical properties of financial data and some other things that interested me...

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An Introduction to Analysis of
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Modeling Financial Time Series
with S-PLUS

How Great Companies Deliver Both

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Purpose and Profit – Updated and
Revised

Terence Mills' best-selling
graduate textbook provides
detailed coverage of research
techniques and findings
relating to the empirical

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analysis of financial markets. In its previous editions it has become required reading for many graduate courses on the econometrics of financial modelling. This third edition, co-authored with Raphael

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Markellos, contains a wealth of material reflecting the developments of the last decade. Particular attention is paid to the wide range of nonlinear models that are used to analyse financial data

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observed at high frequencies and to the long memory characteristics found in financial time series. The central material on unit root processes and the modelling of trends and structural breaks

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has been substantially expanded into a chapter of its own. There is also an extended discussion of the treatment of volatility, accompanied by a new chapter on nonlinearity and its testing.

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Most financial and investment decisions are based on considerations of possible future changes and require forecasts on the evolution of the financial world. Time series and processes are the natural tools

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for describing the dynamic behavior of financial data, leading to the required forecasts. This book presents a survey of the empirical properties of financial time series, their descriptions by

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means of mathematical processes, and some implications for important financial applications used in many areas like risk evaluation, option pricing or portfolio construction. The statistical

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tools used to extract information from raw data are introduced. Extensive multiscale empirical statistics provide a solid benchmark of stylized facts (heteroskedasticity, long

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memory, fat-tails, leverage...), in order to assess various mathematical structures that can capture the observed regularities. The author introduces a broad range of processes and evaluates them

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systematically against the benchmark, summarizing the successes and limitations of these models from an empirical point of view. The outcome is that only multiscale ARCH processes with long memory,

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discrete multiplicative structures and non-normal innovations are able to capture correctly the empirical properties. In particular, only a discrete time series framework allows to capture all the

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stylized facts in a process,
whereas the stochastic calculus
used in the continuum limit is
too constraining. The present
volume offers various
applications and extensions for
this class of processes including

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high-frequency volatility
estimators, market risk
evaluation, covariance
estimation and multivariate
extensions of the processes.
The book discusses many
practical implications and is

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addressed to practitioners and quants in the financial industry, as well as to academics, including graduate (Master or PhD level) students. The prerequisites are basic statistics and some elementary

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financial mathematics.

This is the first book at the graduate textbook level to discuss analyzing financial data with S-PLUS. Its originality lies in the introduction of tools for the estimation and simulation of

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heavy tail distributions and copulas, the computation of measures of risk, and the principal component analysis of yield curves. The book is aimed at undergraduate students in financial engineering; master

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and to practitioners with
financial data analysis
concerns.

Provides statistical tools and
techniques needed to
understand today's financial

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markets The Second Edition of this critically acclaimed text provides a comprehensive and systematic introduction to financial econometric models and their applications in modeling and predicting

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financialtime series data. This latest edition continues to emphasizeempirical financial data and focuses on real-world examples. Following this approach, readers will master key aspects offinancial time

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series, including volatility modeling, neuralnetwork applications, market microstructure and high-frequencyfinancial data, continuous-time models and Ito's Lemma, Value atRisk,

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multiple returns analysis,
financial factor models,
and econometric modeling via
computation-intensive methods.
The author begins with the
basic characteristics of
financial time series data,

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setting the foundation for the
three main topics: Analysis and
application of univariate
financial timeseries Return
series of multiple assets
Bayesian inference in finance
methods This new edition is a

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thoroughly revised and updated text, including the addition of S-Plus® commands and illustrations. Exercises have been thoroughly updated and expanded and include the most current data, providing readers

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with more opportunities to put the models and methods into practice. Among the new material added to the text, readers will find: Consistent covariance estimation under heteroscedasticity and serial

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correlation Alternative
approaches to volatility
modeling Financial factor
models State-space models
Kalman filtering Estimation of
stochastic diffusion models The
tools provided in this text aid

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readers in developing a deeper understanding of financial markets through firsthand experience in working with financial data. This is an ideal textbook for MBA students as well as a reference for

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researchers and professionals in
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Series

Statistical Analysis of Financial
Data in S-Plus

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Series Analysis

The Far Right Today

Analysis and Forecasting of
Financial Time Series Using R

*An accessible guide to the
multivariate time series tools used in
numerous real-world applications*

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Multivariate Time Series Analysis: With R and Financial Applications is the much anticipated sequel coming from one of the most influential and prominent experts on the topic of timeseries. Through a fundamental balance of theory and

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methodology, the book supplies readers with a comprehensible approach to financial econometric models and their applications to real-world empirical research. Differing from the traditional approach to multivariate time series,

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*the book focuses on reader
comprehension by
emphasizing structural specification,
which results in simplified
parsimonious VAR MA modeling.
Multivariate Time Series Analysis:
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utilizes the freely available Rsoftware package to explore complex data and illustrate relatedcomputation and analyses. Featuring the techniques and methodologyof multivariate linear time series, stationary VAR models,

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*VAR MA time series and models,
unit root process, factor models,
and factor-augmented VAR models,
the book includes:*

- *Over 300 examples and exercises to reinforce the presented content*
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research presented throughout to demonstrate modern applications • Numerous datasets and subroutines to provide readers with a deeper understanding of the material Multivariate Time Series Analysis is an ideal textbook for

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graduate-level courses on time series and quantitative finance and upper-undergraduate level statistics courses in time series. The book is also an indispensable reference for researchers and practitioners in business, finance, and

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econometrics.

Graham Giller is one of Wall Street's original data scientists. Starting his career at Morgan Stanley in the UK, he was an early member of Peter Muller's famous PDT group and went on to run his

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*own investment firm. He was
Bloomberg LP's original data
science hire and set up the data
science team in the Global Data
division there. He then moved to
J.P. Morgan to take the role of
Chief Data Scientist, New Product*

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Development, and was subsequently Head of Data Science Research at J.P. Morgan and Head of Primary Research at Deutsche Bank. This book is briefly a biography but mostly a narrative of Graham's research in the fields of

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financial, economic, and alternative data. It contains extensive analysis of the true empirical properties of financial data and a detailed exploration of topics including Stock Market Prices, Treasury Bill Rates, LIBOR and Eurodollar Futures,

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Volatility and Options Prices, Sentiment Analysis on Social Media, Demographics and Survey Research, Time-Series Analysis of the Climate, and work on Language, Politics and Health Care data. The goal is to stimulate

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interest in predictive methods, to give accurate characterizations of the true properties of financial, economic and alternative data, and to share what Richard Feynman described as "The Pleasure of Finding Things Out." It has

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entertaining tales of a life in quantitative finance and data science including trading UK Government Bonds from Oxford Post Office, accidentally creating a global instant messaging system that went "viral" before anybody

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knew what that meant, on being the person who forgot to hit "enter" to run a hundred-million dollar statistical arbitrage system, what he decoded from brief time spent with Jim Simons, and giving Michael Bloomberg a tutorial on Granger

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Causality. When an ex-Morgan Stanley colleague was shown this book his response was: "I might pay you quite a lot to not publish – that's a lot of insight into what works and what doesn't."

Nonlinear Time Series Analysis of

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Economic and Financial Data provides an examination of the flourishing interest that has developed in this area over the past decade. The constant theme throughout this work is that standard linear time series tools

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leave unexamined and unexploited economically significant features in frequently used data sets. The book comprises original contributions written by specialists in the field, and offers a combination of both applied and methodological papers.

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It will be useful to both seasoned veterans of nonlinear time series analysis and those searching for an informative panoramic look at front-line developments in the area.

The Handbook of Financial Time Series gives an up-to-date overview

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of the field and covers all relevant topics both from a statistical and an econometrical point of view. There are many fine contributions, and a preamble by Nobel Prize winner Robert F. Engle.

How to Implement Time Series

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*Analysis and Forecasting Using
Python*

Exercises and Solutions

*International Conference, ICECCS
2012, Kochi, India, August 9-11,
2012. Proceedings*

Multivariate Time Series Analysis

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series analysis. The authors—noted experts in the field—explore the advantages and limitations of the nonlinear models and methods and review the improvements upon linear time series models. The need for this book is based on the recent developments in nonlinear time series analysis, statistical learning, dynamic

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systems and advanced computational methods. Parametric and nonparametric methods and nonlinear and non-Gaussian state space models provide a much wider range of tools for time series analysis. In addition, advances in computing and data collection have made available large data sets and high-frequency data. These new

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data make it not only feasible, but also necessary to take into consideration the nonlinearity embedded in most real-world time series. This vital guide:

- Offers research developed by leading scholars of time series analysis
- Presents R commands making it possible to reproduce all the analyses included in the text
-

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Contains real-world examples throughout the book • Recommends exercises to test understanding of material presented • Includes an instructor solutions manual and companion website Written for students, researchers, and practitioners who are interested in exploring nonlinearity in time series, *Nonlinear Time Series Analysis*

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offers a comprehensive text that explores the advantages and limitations of the nonlinear models and methods and demonstrates the improvements upon linear time series models.

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Should companies be run for profit or purpose? In this ground-breaking book,

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acclaimed finance professor and TED speaker Alex Edmans shows it's not an either-or choice. Drawing from real-life examples spanning industries and countries, Edmans demonstrates that purpose-driven businesses are consistently more successful in the long-term. But a purposeful company must navigate

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difficult trade-offs and take tough decisions. Edmans provides a roadmap for company leaders to put purpose into practice, and overcome the hurdles that hold many back. He explains how investors can discern which companies are truly purposeful and how to engage with them to unleash value for both shareholders and

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society. And he highlights the role that citizens can play in reshaping business to improve our world. This edition has been thoroughly updated to include the pandemic, the latest research, and new insights on how to make purpose a reality. This volume contains revised versions of selected papers presented during the

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biannual meeting of the Classification and Data Analysis Group of SocietA Italiana di Statistica, which was held in Bologna, September 22-24, 2003. The scientific program of the conference included 80 contributed papers. Moreover it was possible to recruit six internationally renowned invited speakers for plenary talks

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on their current research works regarding the core topics of IFCS (the International Federation of Classification Societies) and Wo- gang Gaul and the colleagues of the GfKI organized a session. Thus, the conference provided a large number of scientists and experts from home and abroad with an attractive forum for

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discussions and mutual exchange of knowledge. The talks in the different sessions focused on methodological developments in supervised and unsupervised classification and in data analysis, also providing relevant contributions in the context of applications. This suggested the

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presentation of the 43 selected papers in
three parts as follows: **CLASSIFICATION
AND CLUSTERING** Non parametric
classification Clustering and dissimilarities
**MULTIVARIATE STATISTICS AND
DATA ANALYSIS APPLIED
MULTIVARIATE STATISTICS**
Environmental data Microarray data

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Behavioural and text data Financial data
We wish to express our gratitude to the authors whose enthusiastic participation made the meeting possible. We are very grateful to the reviewers for the time spent in their professional reviewing work. We would also like to extend our thanks to the chairpersons and discussants of the

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sessions: their comments and suggestions proved very stimulating both for the authors and the audience.

This book provides a broad, mature, and systematic introduction to current financial econometric models and their applications to modeling and prediction of financial time series data. It utilizes real-world

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examples and real financial data throughout the book to apply the models and methods described. The author begins with basic characteristics of financial time series data before covering three main topics: Analysis and application of univariate financial time series The return series of multiple assets Bayesian inference

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in finance methods Key features of the new edition include additional coverage of modern day topics such as arbitrage, pair trading, realized volatility, and credit risk modeling; a smooth transition from S-Plus to R; and expanded empirical financial data sets. The overall objective of the book is to provide some knowledge of financial

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time series, introduce some statistical tools useful for analyzing these series and gain experience in financial applications of various econometric methods.

The Analysis of Time Series

ANALYSIS OF FINANCIAL TIME
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Time Series

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for univariate and multivariate time series data. It brings together material previously available only in the professional literature and presents a unified view of the most advanced procedures available for time

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series model building. The authors begin with basic concepts in univariate time series, providing an up-to-date presentation of ARIMA models, including the Kalman filter, outlier analysis, automatic

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methods for building ARIMA models, and signal extraction. They then move on to advanced topics, focusing on heteroscedastic models, nonlinear time series models, Bayesian time series analysis,

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nonparametric time series analysis, and neural networks. Multivariate time series coverage includes presentations on vector ARMA models, cointegration, and multivariate linear systems. Special features

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Many real data examples
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and tables Requiring no previous
knowledge of the subject, A
Course in Time Series Analysis is
an important reference and a
highly useful resource for

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researchers and practitioners in statistics, economics, business, engineering, and environmental analysis. An Instructor's Manual presenting detailed solutions to all the problems in the book is available upon request from the

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Wiley editorial department.

Although there are many books on mathematical finance, few deal with the statistical aspects of modern data analysis as applied to financial problems. This textbook fills this gap by

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addressing some of the most challenging issues facing financial engineers. It shows how sophisticated mathematics and modern statistical techniques can be used in the solutions of concrete financial

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problems. Concerns of risk management are addressed by the study of extreme values, the fitting of distributions with heavy tails, the computation of values at risk (VaR), and other measures of risk. Principal

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component analysis (PCA), smoothing, and regression techniques are applied to the construction of yield and forward curves. Time series analysis is applied to the study of temperature options and

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nonparametric estimation.

Nonlinear filtering is applied to Monte Carlo simulations, option pricing and earnings prediction. This textbook is intended for undergraduate students majoring in financial

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engineering, or graduate students in a Master in finance or MBA program. It is sprinkled with practical examples using market data, and each chapter ends with exercises. Practical examples are solved in the R

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computing environment. They illustrate problems occurring in the commodity, energy and weather markets, as well as the fixed income, equity and credit markets. The examples, experiments and problem sets

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are based on the library Rsafr developed for the purpose of the text. The book should help quantitative analysts learn and implement advanced statistical concepts. Also, it will be valuable for researchers wishing to gain

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experience with financial data, implement and test mathematical theories, and address practical issues that are often ignored or underestimated in academic curricula. This is the new, fully-revised edition to the

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book Statistical Analysis of
Financial Data in S-Plus. René
Carmona is the Paul M. Wythes
'55 Professor of Engineering and
Finance at Princeton University
in the department of Operations
Research and Financial

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Engineering, and Director of Graduate Studies of the Bendheim Center for Finance. His publications include over one hundred articles and eight books in probability and statistics. He was elected Fellow

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of the Institute of Mathematical
Statistics in 1984, and of the
Society for Industrial and
Applied Mathematics in 2010.
He is on the editorial board of
several peer-reviewed journals
and book series. Professor

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Carmona has developed computer programs for teaching statistics and research in signal analysis and financial engineering. He has worked for many years on energy, the commodity markets and more

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recently in environmental economics, and he is recognized as a leading researcher and expert in these areas.

Singular spectrum analysis (SSA) is a technique of time series analysis and forecasting

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combining elements of classical time series analysis, multivariate statistics, multivariate geometry, dynamical systems and signal processing. SSA seeks to decompose the original series into a sum of a small number of

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interpretable components such as trend, oscillatory components and noise. It is based on the singular value decomposition of a specific matrix constructed upon the time series. Neither a parametric model nor

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stationarity are assumed for the time series. This makes SSA a model-free method and hence enables SSA to have a very wide range of applicability. The present book is devoted to the methodology of SSA and shows

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how to use SSA both safely and with maximum effect. Potential readers of the book include: professional statisticians and econometricians, specialists in any discipline in which problems of time series analysis and

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forecasting occur, specialists in signal processing and those needed to extract signals from noisy data, and students taking courses on applied time series analysis.

The financial industry has

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recently adopted Python at a tremendous rate, with some of the largest investment banks and hedge funds using it to build core trading and risk management systems. Updated for Python 3, the second edition

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of this hands-on book helps you get started with the language, guiding developers and quantitative analysts through Python libraries and tools for building financial applications and interactive financial

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analytics. Using practical examples throughout the book, author Yves Hilpisch also shows you how to develop a full-fledged framework for Monte Carlo simulation-based derivatives and risk analytics,

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based on a large, realistic case study. Much of the book uses interactive IPython Notebooks. Statistical Analysis of Financial Data in R
Asset Price Dynamics, Volatility, and Prediction

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