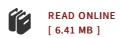


DOWNLOAD PDF

Statistical Analysis of Financial Data in S-PLUS

By Carmona, Rene A.

2004. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: ContentsPart I Data Exploration, Estimation And Simulation1 Univariate Exploratory Data Analysis 1.1 Data, Random Variables and Their Distributions 1.1.1 The PCS Data 1.1.2 The S&P 500 Index and Financial Returns 1.1.3 Random Variables and Their Distributions 1.1.4 Examples of Probability Distribution Families 1.2 First Exploratory Data Analysis Tools 1.2.1 Random Samples 1.2.2 Histograms 1.3 More Nonparametric Density Estimation 1.3.1 Kernel Density Estimation 1.3.2 Comparison with the Histogram 1.3.3 S&P Daily Returns 1.3.4 Importance of the Choice of the Bandwidth 1.4 Quantiles and Q-Q Plots 1.4.1 Understanding the Meaning of Q-Q Plots 1.4.2 Value at Risk and Expected Shortfall 1.5 Estimation from Empirical Data 1.5.1 The Empirical Distribution Function 1.5.2 Order Statistics 1.5.3 Empirical Q-Q Plots 1.6 Random Generators and Monte Carlo Samples 1.7 Extremes and Heavy Tail Distributions 1.7.1 S&P Daily Returns, Once More 1.7.2 The Example of the PCS Index 1.7.3 The Example of the Weekly S&P Returns Problems Notes & Complements 2 Multivariate Data Exploration 2.1 Multivariate Data and First Measure of Dependence 2.1.1 Density Estimation 2.1.2 The Correlation Coefficient 2.2 The Multivariate Normal Distribution 2.2.1 Simulation of Random Samples 2.2.2 The Bivariate Case 2.2.3...



Reviews

This pdf may be worth acquiring. It is definitely simplified but surprises inside the fifty percent of the pdf. I am pleased to let you know that this is the very best ebook we have read inside my own lifestyle and could be he finest publication for ever.

-- Prof. Abe Satterfield IV

This publication is very gripping and exciting. Better then never, though i am quite late in start reading this one. I am very happy to inform you that here is the finest pdf i actually have read inside my very own daily life and could be he greatest publication for actually.

-- Dayana Aufderhar

Related Books



You Shouldn't Have to Say Goodbye: It's Hard Losing the Person You Love the Most

Sourcebooks, Inc. Paperback / softback. Book Condition: new. BRAND NEW, You Shouldn't Have to Say Goodbye: It's Hard Losing the Person You Love the Most, Patricia Hermes, Thirteen-year-old Sarah Morrow doesn't think much of the fact that her mother winced a little...



Let's Find Out!: Building Content Knowledge With Young Children

Stenhouse Publishers. Paperback. Book Condition: new. BRAND NEW, Let's Find Out!: Building Content Knowledge With Young Children, Sue Kempton, Ellin Oliver Keene, In her new book, Let's Find Out!, kindergarten teacher Susan Kempton talks about the importance of helping children build the...



Learn em Good: Improve Your Child s Math Skills: Simple and Effective Ways to Become Your Child s Free Tutor Without Opening a Textbook

Createspace, United States, 2010. Paperback. Book Condition: New. 229 x 152 mm. Language: English. Brand New Book *****
Print on Demand *****. From a certified teacher and founder of an online tutoring website-a simple and effective guide for parents and students to...



A Dog of Flanders: Unabridged; In Easy-to-Read Type (Dover Children's Thrift Classics)

Dover Publications, 2011. Paperback. Book Condition: New. No Jacket. New paperback book copy of A Dog of Flanders by Ouida (Marie Louise de la Ramee). Unabridged in easy to read type. Dover Children's Thrift Classic. Reprint of original edition. Green edition. Mineola...



Fun to Learn Bible Lessons Preschool 20 Easy to Use Programs Vol 1 by Nancy Paulson 1993 Paperback Book Condition: Brand New. Book Condition: Brand New.



Homeschool Your Child for Free: More Than 1,400 Smart, Effective, and Practical Resources for Educating Your Family at Home

Random House USA Inc, United States, 2009. Paperback. Book Condition: New. 2nd. 229 x 185 mm. Language: English. Brand New Book. Provide a solid education at home without breaking the bank. Introduced in 2000, Homeschool Your Child for Free gave countless...