



## Statistical Inference for Financial Engineering

By Tomoyuki Amano

Springer International Publishing Apr 2014, 2014. Taschenbuch. Condition: Neu. Neuware - This monograph provides the fundamentals of statistical inference for financial engineering and covers some selected methods suitable for analyzing financial time series data. In order to describe the actual financial data, various stochastic processes, e.g. non-Gaussian linear processes, non-linear processes, long-memory processes, locally stationary processes etc. are introduced and their optimal estimation is considered as well. This book also includes several statistical approaches, e.g., discriminant analysis, the empirical likelihood method, control variate method, quantile regression, realized volatility etc., which have been recently developed and are considered to be powerful tools for analyzing the financial data, establishing a new bridge between time series and financial engineering. This book is well suited as a professional reference book on finance, statistics and statistical financial engineering. Readers are expected to have an undergraduate-level knowledge of statistics. 128 pp. Englisch.



READ ONLINE  
[ 8.17 MB ]

### Reviews

*A brand new eBook with a brand new point of view. It is rally fascinating throgh reading through time period. You will like the way the article writer compose this ebook.*

-- **Ciara Senger**

*Basically no terms to clarify. It can be writter in basic terms instead of difficult to understand. I am easily could get a enjoyment of reading through a composed publication.*

-- **Dr. Hazel Ziemann IV**

## Other Books



### **DK Readers Day at Greenhill Farm Level 1 Beginning to Read**

DK CHILDREN. Paperback. Book Condition: New. Paperback. 32 pages. Dimensions: 8.8in. x 5.7in. x 0.2in. This Level 1 book is appropriate for children who are just beginning to read. When the rooster crows, Greenhill Farm springs to life. Join the ducklings, cows, and...



### **Kingfisher Readers: Record Breakers - the Biggest (Level 3: Reading Alone with Some Help) (Unabridged)**

Pan Macmillan. Paperback. Book Condition: new. BRAND NEW, Kingfisher Readers: Record Breakers - the Biggest (Level 3: Reading Alone with Some Help) (Unabridged), Claire Llewellyn, For the first time, Kingfisher brings its expertise in beautifully-designed, trusted non-fiction to the sphere of learning...



### **Learn to Read with Great Speed: How to Take Your Reading Skills to the Next Level and Beyond in Only 10 Minutes a Day**

Createspace Independent Publishing Platform, United States, 2014. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. Looking for a no nonsense approach to speed reading? Are you too busy to read as much...



### **DK Readers Invaders From Outer Space Level 3 Reading Alone**

DK CHILDREN. Paperback. Book Condition: New. Paperback. 48 pages. Dimensions: 8.9in. x 5.9in. x 0.1in. Are aliens from other planets visiting Earth? Read these amazing stories of alien encounters -- and make up your own mind! The 48-page Level 3 books, designed for...



### **Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey, with Some Modifications .**

Rarebooksclub.com, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. This historic book may have numerous typos and missing text. Purchasers can usually download a free scanned copy of the...



### **Daddyteller: How to Be a Hero to Your Kids and Teach Them What's Really by Telling Them One Simple Story at a Time**

Createspace, United States, 2013. Paperback. Book Condition: New. 214 x 149 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. You have the power, Dad, to influence and educate your child. You can teach your child about a virtue or...