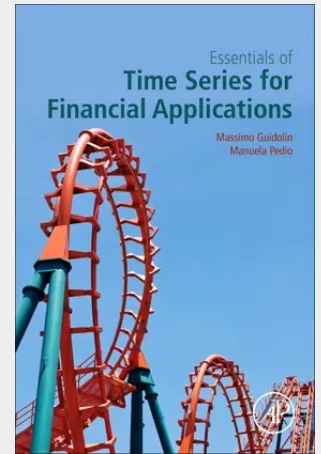


Essentials of Time Series for Financial Applications

Essentials of Time Series for Financial Applications serves as an agile reference for upper level students and practitioners who desire a formal, easy-to-follow introduction to the most important time series methods applied in financial applications (pricing, asset management, quant strategies, and risk management). Real-life data and examples developed with EViews illustrate the links between the formal apparatus and the applications. The examples either directly exploit the tools that EViews makes available or use programs that by employing EViews implement specific topics or techniques. The book balances a formal framework with as few proofs as possible against many examples that support its central ideas. Boxes are used throughout to remind readers of technical aspects and definitions and to present examples in a compact fashion, with full details (workout files) available in an on-line appendix. The more advanced chapters provide discussion sections that refer to more advanced textbooks or detailed proofs.



95,00 €

88,79 € (zzgl. MwSt.)

Nicht mehr lieferbar

Artikelnummer: 9780128134092

Medium: Buch

ISBN: 978-0-12-813409-2

Verlag: ACADEMIC PRESS

Erscheinungstermin: 31.05.2018

Sprache(n): Englisch

Auflage: Erscheinungsjahr 2018

Produktform: Kartoniert

Gewicht: 1002 g

Seiten: 434

Format (B x H): 215 x 279 mm

