

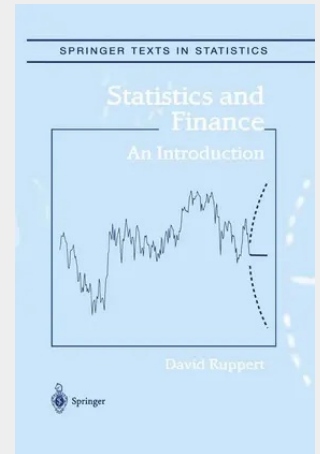
Statistics and Finance

An Introduction

This textbook emphasizes the applications of statistics and probability to finance. Students are assumed to have had a prior course in statistics, but no background in finance or economics. The basics of probability and statistics are reviewed and more advanced topics in statistics, such as regression, ARMA and GARCH models, the bootstrap, and nonparametric regression using splines, are introduced as needed. The book covers the classical methods of finance such as portfolio theory, CAPM, and the Black-Scholes formula, and it introduces the somewhat newer area of behavioral finance. Applications and use of MATLAB and SAS software are stressed.

The book will serve as a text in courses aimed at advanced undergraduates and masters students in statistics, engineering, and applied mathematics as well as quantitatively oriented MBA students. Those in the finance industry wishing to know more statistics could also use it for self-study.

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