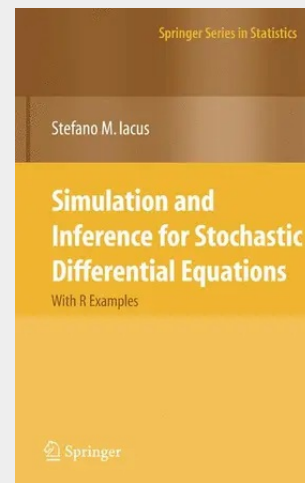


Simulation and Inference for Stochastic Differential Equations

With R Examples

This book covers a highly relevant and timely topic that is of wide interest, especially in finance, engineering and computational biology. The introductory material on simulation and stochastic differential equation is very accessible and will prove popular with many readers. While there are several recent texts available that cover stochastic differential equations, the concentration here on inference makes this book stand out. No other direct competitors are known to date. With an emphasis on the practical implementation of the simulation and estimation methods presented, the text will be useful to practitioners and students with minimal mathematical background. What's more, because of the many R programs, the information here is appropriate for many mathematically well educated practitioners, too. Many of the methods presented in the book have, so far, not been used much in practice because of the lack of an implementation in a unified framework. lacus' book bridges this gap. With the R code included, a lot of useful methods become easy to use.

This book covers a highly relevant and timely topic that is of wide interest, especially in finance, engineering and computational biology. The introductory material on simulation and stochastic differential equation is very accessible and will prove popular with many readers. While there are several recent texts available that cover stochastic differential equations, the concentration here on inference makes this book stand out. No other direct competitors are known to date. With an emphasis on the practical implementation of the simulation and estimation methods presented, the text will be useful to practitioners and students with minimal mathematical background. What's more, because of the many R programs, the information here is appropriate for many mathematically well educated practitioners, too. Many of the methods presented in the book have, so far, not been used much in practice because of the lack of an implementation in a unified framework. lacus' book bridges this gap. With the R code included, a lot of useful methods become easy to use.



123,04 €

114,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9781441926074

Medium: Buch

ISBN: 978-1-4419-2607-4

Verlag: Springer

Erscheinungstermin: 01.12.2010

Sprache(n): Englisch

Auflage: 1. Auflage. Softcover version of original hardcover Auflage 2008

Serie: Springer Series in Statistics

Produktform: Kartoniert

Gewicht: 464 g

Seiten: 285

Format (B x H): 155 x 235 mm

