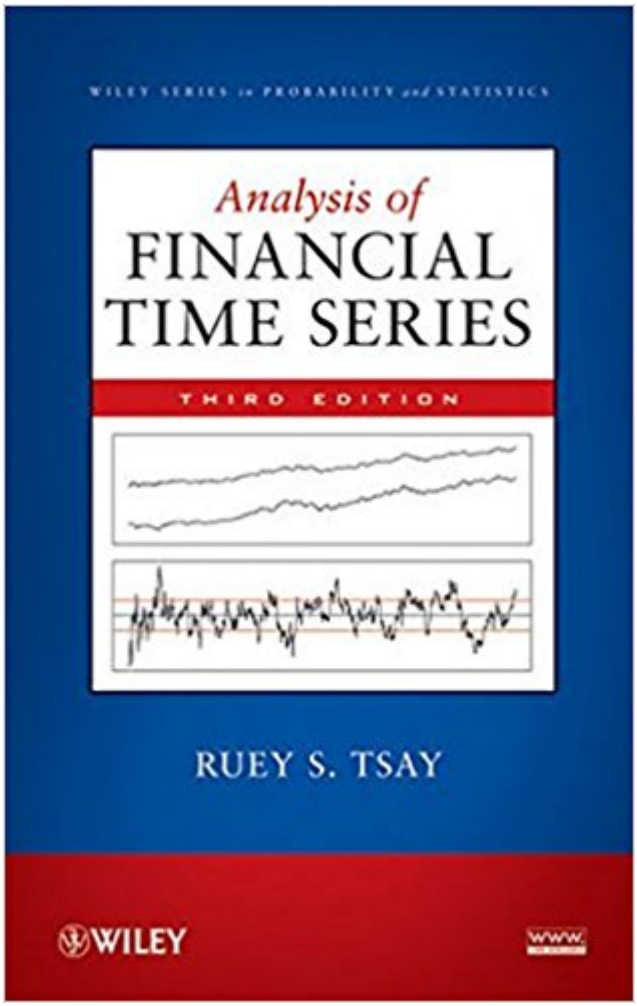
Ebook Directory
the best source of ebook

The book was found

Analysis Of Financial Time Series



PDF
Adobe
DOWNLOAD EBOOK

Synopsis

This book provides a broad, mature, and systematic introduction to current financial econometric models and their applications to modeling and prediction of financial time series data. It utilizes real-world examples and real financial data throughout the book to apply the models and methods described. The author begins with basic characteristics of financial time series data before covering three main topics: Analysis and application of univariate financial time series The return series of multiple assets Bayesian inference in finance methods Key features of the new edition include additional coverage of modern day topics such as arbitrage, pair trading, realized volatility, and credit risk modeling; a smooth transition from S-Plus to R; and expanded empirical financial data sets. The overall objective of the book is to provide some knowledge of financial time series, introduce some statistical tools useful for analyzing these series and gain experience in financial applications of various econometric methods.

Book Information

Hardcover: 712 pages

Publisher: Wiley; 3 edition (August 30, 2010)

Language: English

ISBN-10: 0470414359

ISBN-13: 978-0470414354

Product Dimensions: 6.5 x 1.6 x 9.6 inches

Shipping Weight: 2.5 pounds (View shipping rates and policies)

Average Customer Review: 3.7 out of 5 stars 36 customer reviews

Best Sellers Rank: #42,144 in Books (See Top 100 in Books) #23 inÃ Â Books > Business & Money > Economics > Econometrics #109 inÃ Â Books > Textbooks > Business & Finance > Finance #241 inÃ Â Books > Textbooks > Science & Mathematics > Mathematics > Statistics

Customer Reviews

"Analysis of financial time series, third edition, is an ideal book for introductory courses on time series at the graduate level and a valuable supplement for statistics courses in time series at the upper-undergraduate level." (Mathematical Reviews, 2011) "Nevertheless, all in all the book can be a very useful reference for students as well as for professionals." (Zentralblatt MATH, 2011) "Factor models, an important technique used in quantitative finance, are given a full treatment with macroeconomic factor models and fundamental factor models. The coverage of the book is comprehensive. It starts from basic time series techniques and finishes with advanced concepts

such as state space models and MCMC methods. There is a balance between the theoretical background necessary to appreciate the nuances and the practical aspect of implementation. More importantly it gives insights about what time series models can’t address. The book has an excellent supporting website which has all the programs and data sets which helps to internalize the concepts. Finally, teaching professionals should find the solutions manual as a valuable tool to explain concepts and to ensure understanding." (BookPleasures.com, January 2011) "This book provides a broad, mature, and systematic introduction to current financial econometric models and their applications to modeling and prediction of financial time series data. It utilizes real-world examples and real financial data throughout the book to apply the models and methods described." (Insurance News Net, 8 December 2010)

Praise for the Second Edition ". . . too wonderful a book to be missed by anyone who works in time series analysis." Ã¢â ¬â •Journal of Statistical Computation and Simulation "All in all this is an excellent account on financial time series...with plenty of intuitive insight of how exactly these models work..." Ã¢â ¬â •MAA Reviews Since publication of the first edition, Analysis of Financial Time Series has served as one of the most influential and prominent works on the subject. This Third Edition now utilizes the freely available R software package to explore empirical financial data and illustrate related computation and analyses using real-world examples. Retaining the fundamental and hands-on style of its predecessor, this new edition continues to serve as the cornerstone for understanding the important statistical methods and techniques for working with financial data. Accessible explanations and numerous interesting examples assist readers with understanding analysis and application of univariate financial time series; return series of multiple assets; and Bayesian inference in finance methods. The latest developments in financial econometrics are explored in-depth, such as realized volatility, volatility with skew innovations, conditional value at risk, statistical arbitrage, and applications of duration and dynamic-correlation models. Additional features of the Third Edition include: Applications of nonlinear duration models throughout all discussion of high-frequency data analysis and market microstructure Newly added applications of nonlinear models and methods An updated chapter on multivariate time series analysis that explores the relevance of cointegration to pairs trading A new, unified approach to value at risk (VaR) via loss function An introduction to extremal index for dependence data in the discussion of extreme values, quantiles, and value at risk The use of both R and S-PLUS software with the book’s numerous examples and exercises ensures that readers can reproduce the results shown in the book and apply the detailed steps and procedures to their own work. New and updated

exercises throughout provide opportunities to test comprehension of the presented material, and a related Web site houses additional data sets and related software programs. Analysis of Financial Time Series, Third Edition is an ideal book for introductory courses on time series at the graduate level and a valuable supplement for statistics courses in time series at the upper-undergraduate level. It also serves as an indispensible reference for researchers and practitioners working in business and finance.

A nice up-to-date collection of time series techniques. Should be useful for someone who already has some experience in the field. However, would not recommend as an introduction for an uninitiated.Pros:* Covers a broad scope of up-to-date time series topics.* Presentations of models are concise but not too short.Cons:* A bit uncomfortable and unconventional (compared to other time series texts) notation.* On some occasions presents outdated approaches that have been proved "wrong" without even giving a warning. E.g. suggests testing for remaining ARCH effects in (G)ARCH model residuals by the simple ARCH-LM test. This approach has been proven wrong and an alternative has been suggested already in 1994 (the Li-Mak test). However, the book is completely mute about this issue.* A few typos, but not a major problem.

A very detailed treatise of all things time series. Plenty of examples that can be easily adapted to R. I referred to it often when working as a high frequency quant. Highly recommended.

very technical and detailed contents for those in the industry, the best reading on the subject of time series!

I am new to TS analysis and I bought this book because I am always interested in how statistics works in finance. I can say this is probably the best book for self-study. The writting is clear and the examples are both interesting and easy to follow.Interestingly the other day I asked my friend, who has a Ph.D. in statistics, to recommend a book in time series, and he immediately produced this book from his bag and said this is a very good book.

In decent shape, but my copy did have a lot of markup from a previous owner. Great price though.

This book runs wildly from volatility models to analysis of high frequency series to non-linear modeling, sort of a kill-all tool for the analysis of financial time series. After all, that is the book title.

In the end you’re left with a general overview of each topic and little practical knowledge of the task at hand. Perhaps this is the goal of the people buying this book and students alike.

It was a textbook that I needed. Did just fine.

Good quality

Download to continue reading...

How to Have Outrageous Financial Abundance In No Time::Biblical Principles For Immediate And Overwhelming Financial Success: Wealth Creation,Personal Finance, Budgeting, Make Money,Financial Freedom FINTECH: Simple and Easy Guide to Financial Technology(Fin Tech, Fintech Bitcoin, financial technology fintech, Fintech Innovation, Fintech Gold, Financial services technology,equity crowdfunding) Financial Reporting, Financial Statement Analysis and Valuation Financial Statement Analysis for Non-Financial Managers: Property and Casualty Insurance Financial Reporting and Analysis: Using Financial Accounting Information (with Thomson ONE Printed Access Card) Analysis of Financial Time Series The "No Time" Boxed Set Featuring Michael Collins: No Time To Run; No Time To Die; No Time Hide (Legal Thriller Featuring Michael Collins) Analytics: Business Intelligence, Algorithms and Statistical Analysis (Predictive Analytics, Data Visualization, Data Analytics, Business Analytics, Decision Analysis, Big Data, Statistical Analysis) Analytics: Data Science, Data Analysis and Predictive Analytics for Business (Algorithms, Business Intelligence, Statistical Analysis, Decision Analysis, Business Analytics, Data Mining, Big Data) The Valuation of Financial Companies: Tools and Techniques to Measure the Value of Banks, Insurance Companies and Other Financial Institutions (The Wiley Finance Series) A Flight in Time: A Time Travel Novel (The Thief in Time Series Book 2) Analysis for Financial Management (Mcgraw-Hill/Irwin Series in Finance, Insurance, and Real Estate) International Financial Statement Analysis (CFA Institute Investment Series) International Financial Statement Analysis Workbook (CFA Institute Investment Series) The Financial Peace Planner: A Step-by-Step Guide to Restoring Your Family’s Financial Health Financial Management for Nurse Managers and Executives, 4e (Finkler, Financial Management for Nurse Managers and Executives) Financial Statements: A Step-by-Step Guide to Understanding and Creating Financial Reports Horngren’s Financial & Managerial Accounting, The Financial Chapters (6th Edition) Horngren’s Financial & Managerial Accounting, The Financial Chapters (5th Edition) Financial Shenanigans: How to Detect Accounting Gimmicks & Fraud in Financial Reports, 3rd Edition (Professional Finance & Investment)