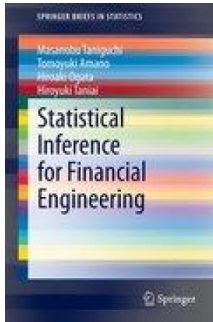


Download PDF

## STATISTICAL INFERENCE FOR FINANCIAL ENGINEERING



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...

### Download PDF Statistical Inference for Financial Engineering

- Authored by Tomoyuki Amano
- Released at 2014



Filesize: 1.22 MB

### Reviews

---

*Thorough information! Its this kind of very good read. It is written in basic words and not hard to understand. You won't feel monotony at anytime of your respective time (that's what catalogues are for regarding should you question me).*

-- **Roel Bogisich Sr.**

*The ebook is fantastic and great. I really could comprehend every thing out of this published e publication. You can expect to like the way the blogger writes this publication.*

-- **Precious Farrell**

*Undoubtedly, this is actually the very best job by any writer. It is loaded with wisdom and knowledge. You will not really feel monotony at anytime of your respective time (that's what catalogs are for concerning when you check with me).*

-- **Prof. Lawson Stokes IV**

---