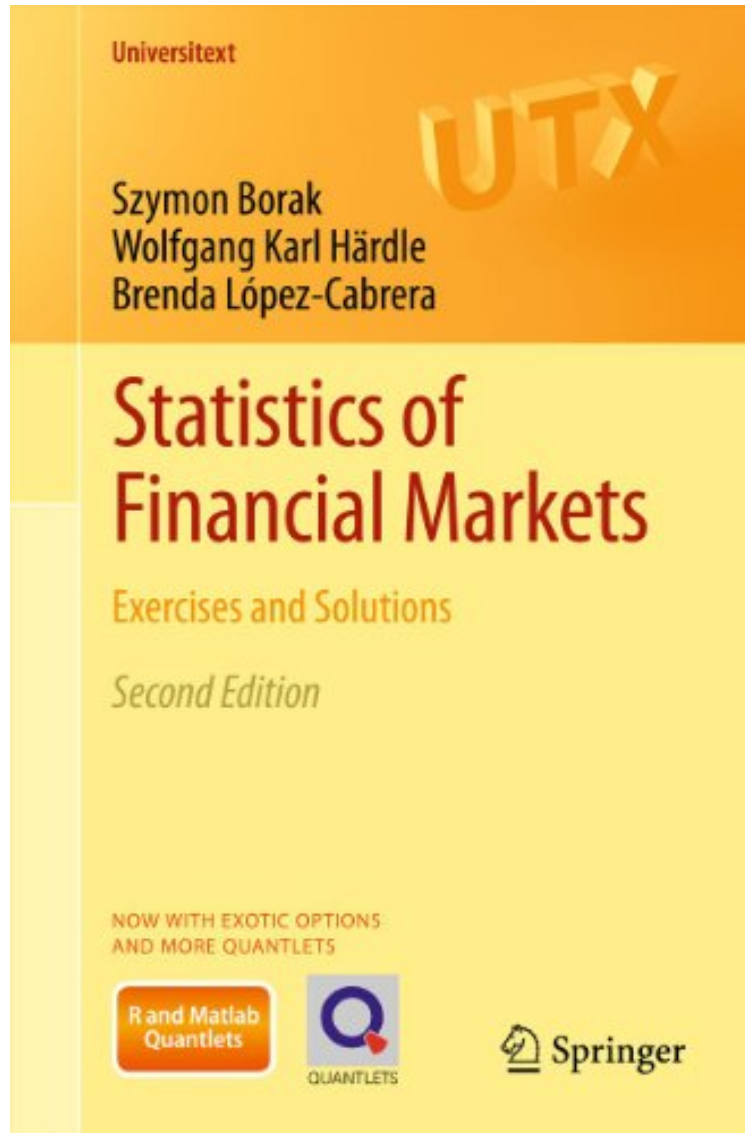


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Statistics of Financial Markets: Exercises and Solutions (Universitext)

Szymon Borak, Wolfgang Karl Härdle, Brenda López-Cabrera
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Szymon Borak, Wolfgang Karl Härdle, Brenda López-Cabrera : Statistics of Financial Markets: Exercises and Solutions (Universitext) before purchasing it in order to gauge whether or not it would be worth my time, and all praised Statistics of Financial Markets: Exercises and Solutions (Universitext):

Practice makes perfect. Therefore the best method of mastering models is working with them. This book contains a

large collection of exercises and solutions which will help explain the statistics of financial markets. These practical examples are carefully presented and provide computational solutions to specific problems, all of which are calculated using R and Matlab. This study additionally looks at the concept of corresponding Quantlets, the name given to these program codes and which follow the name scheme SFSxyz123. The book is divided into three main parts, in which option pricing, time series analysis and advanced quantitative statistical techniques in finance is thoroughly discussed. The authors have overall successfully created the ideal balance between theoretical presentation and practical challenges.

"This book provides an excellent introduction to the tools from probability and statistics necessary to analyze financial data. Clearly written and accessible, it will be very useful to students and practitioners alike." Yacine Ait-Sahalia, Hotto Hack 1903 Professor of Finance and Economics, Princeton University

From the Back Cover Practice makes perfect. Therefore the best method of mastering models is working with them. In this book we present a collection of exercises and solutions which can be helpful in the comprehension of Statistics of Financial Markets. The exercises illustrate the theory by discussing practical examples in detail. We provide computational solutions for the problems, which are all calculated using R and Matlab. The corresponding Quantlets - a name we give to these program codes - are provided in this book. They follow the name scheme SFSxyz123 and can be downloaded from the Springer homepage. We have sought to strike a balance between theoretical presentation and practical challenges. The book is divided into three main parts, in which we discuss option pricing, time series analysis and advanced quantitative statistical techniques in finance.

About the Author Dr. Szymon Borak received in 2008 his Ph.D. in Quantitative Finance and Statistics from Humboldt- Universitauml;t zu Berlin. His research focused on dynamic semi parametric factor models applied to implied volatility structures and energy markets. Currently he is working as a risk analyst in the City of London on modelling, risk management and regulatory issues of structured financial products. Wolfgang K. Hauml;rdle is a professor of statistics at the Humboldt-Universitauml;t zu Berlin and director of CASE - the Center for Applied Statistics and Economics. He teaches quantitative finance and semiparametric statistical methods. His research focuses on dynamic factor models, multivariate statistics in finance and computational statistics. He is an elected ISI member and advisor to the Guanghua School of Management, Peking University. Dr. Brenda Loacutep; Cabrera is a researcher at C.A.S.E. - Centre for Applied Statistics and Economics, Humboldt Universitauml;t zu Berlin. She teaches "Statistical Tools in Finance and Insurance" and "Advanced Methods in Quantitative Finance". Her research interests are in applications within the field of statistical analysis of options, insurance and energy. She concentrates on economic risk of natural hazards and focuses on Catastrophe Bonds, Weather and Energy Markets.