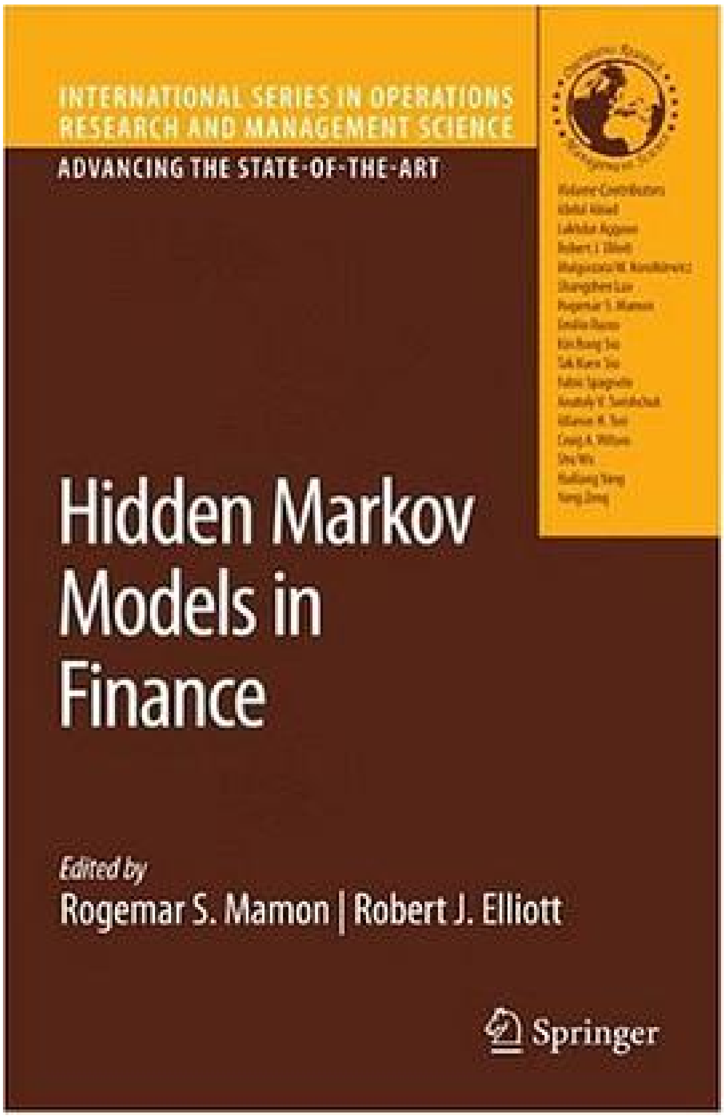
Hidden Markov Models in Finance (International Series in Operations Research & Management Science)



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A number of methodologies have been employed to provide decision making solutions globalized markets. Hidden Markov Models in Finance offers the first systematic application of these methods to specialized financial problems: option pricing, credit risk modeling, volatility estimation and more. The book provides tools for sorting through turbulence, volatility, emotion, chaotic events - the random "noise" of financial markets - to analyze core components.

作者介绍:

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