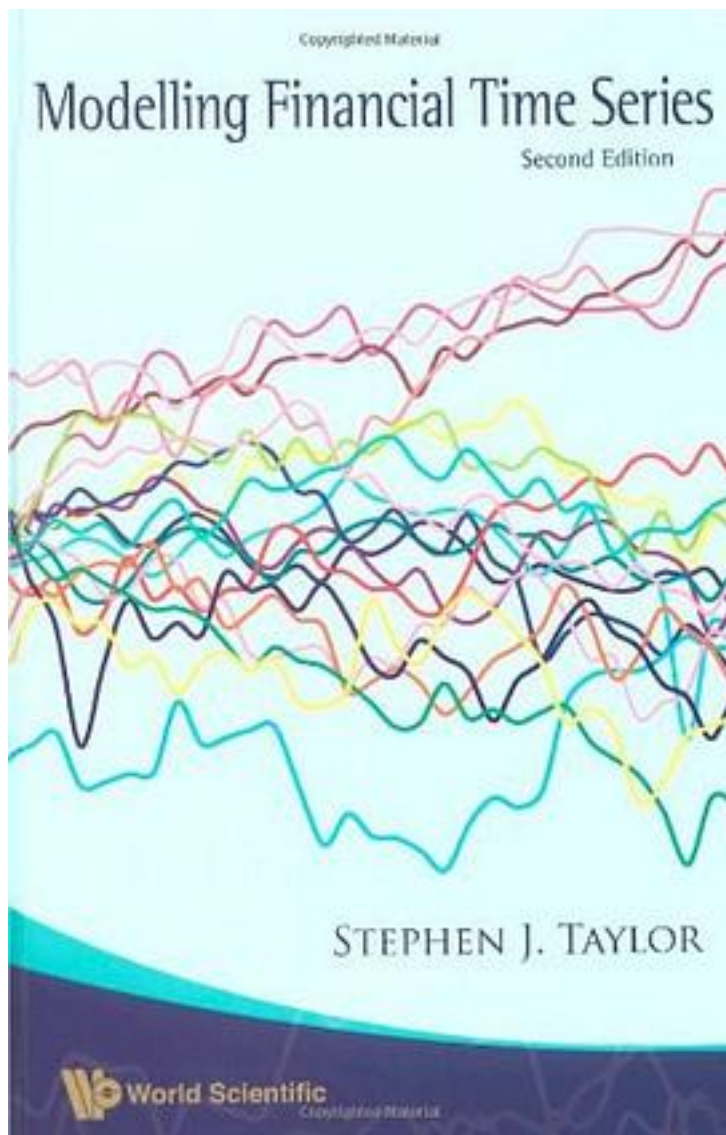


Modelling Financial Time Series (Second Edition)



[Modelling Financial Time Series \(Second Edition\) 下载链接1](#)

著者:Stephen J. Taylor

出版者:World Scientific

出版时间:2008

装帧:精装

isbn:9789812770844

This book contains several innovative models for the prices of financial assets. First published in 1986, it is a classic text in the area of financial econometrics. It presents ARCH and stochastic volatility models that are often used and cited in academic research and are applied by quantitative analysts in many banks. Another often-cited contribution of the first edition is the documentation of statistical characteristics of financial returns, which are referred to as stylized facts. This second edition takes into account the remarkable progress made by empirical researchers during the past two decades from 1986 to 2006. In the new Preface, the author summarizes this progress in two key areas: firstly, measuring, modelling and forecasting volatility; and secondly, detecting and exploiting price trends.

作者介绍:

目录:

[Modelling Financial Time Series \(Second Edition\) 下载链接1](#)

标签

金融

量化

计量

工具包

分析

交易

splus

Finance

评论

[Modelling Financial Time Series \(Second Edition\) 下载链接1](#)

书评

[Modelling Financial Time Series \(Second Edition\) 下载链接1](#)