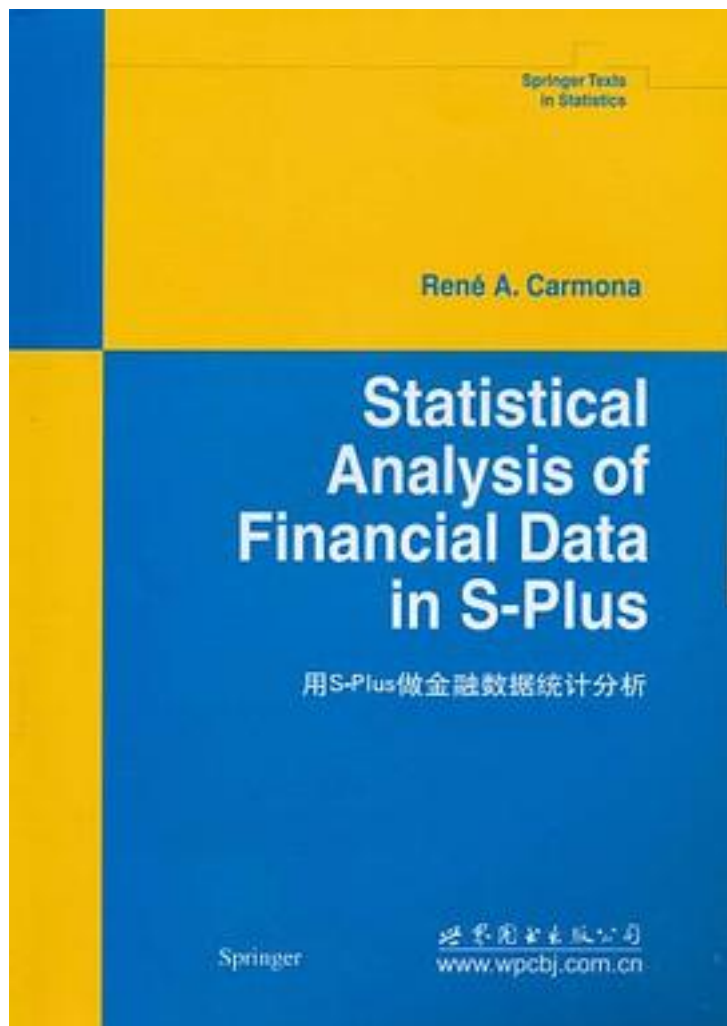


用S-Plus做金融数据统计分析



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《用S-Plus做金融数据统计分析》内容简介: This book grew out of lectures notes

written for a one-semester junior statistics course offered to the undergraduate students majoring in the Department of Operations Research and Financial Engineering at Princeton University. Tidbits of the history of this course will shed light on the nature and spirit of the book.

The purpose of the course is to introduce the students to modern data analysis with an emphasis on a domain of application that is of interest to most of them: financial engineering. The prerequisites for this course are minimal, however it is fair to say that all of the students have already taken a basic introductory statistics course. Thus the elementary notions of random variables, expectation and correlation are taken for granted, and earlier exposure to statistical inference (estimation, tests and confidence intervals) is assumed. It is also expected that the students are familiar with a minimum of linear algebra as well as vector and matrix calculus.

作者介绍:

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