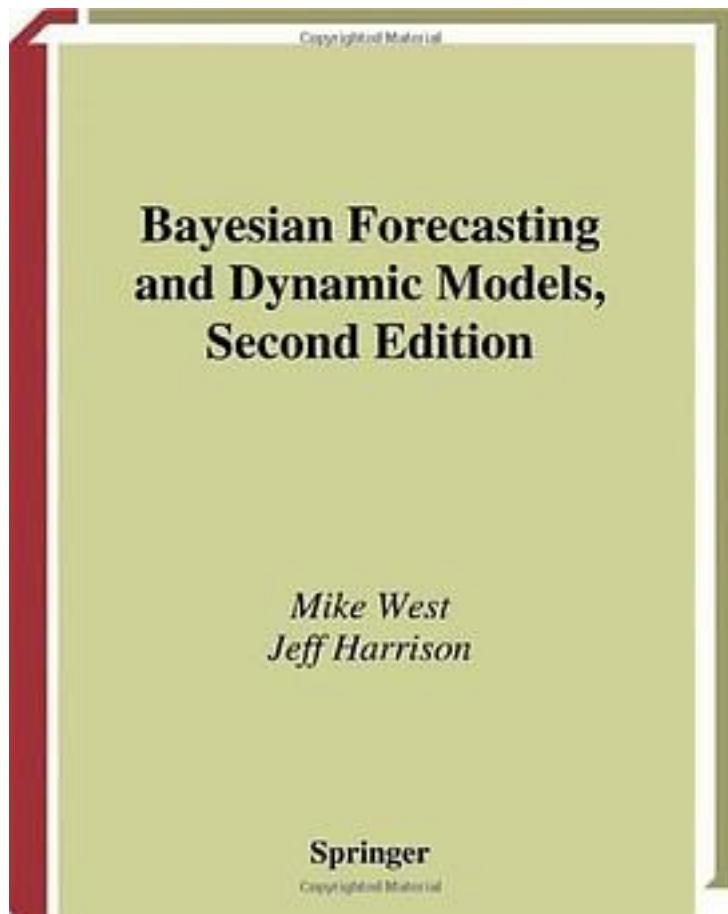


Bayesian Forecasting and Dynamic Models



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Practical in its approach, Applied Bayesian Forecasting and Time Series Analysis provides the theories, methods, and tools necessary for forecasting and the analysis of time series. The authors unify the concepts, model forms, and modeling requirements within the framework of the dynamic linear model (DLM). They include a complete

theoretical development of the DLM and illustrate each step with analysis of time series data. Using real data sets the authors:"Explore diverse aspects of time series, including how to identify, structure, explain observed behavior, model structures and behaviors, and interpret analyses to make informed forecasts"Illustrate concepts such as component decomposition, fundamental model forms including trends and cycles, and practical modeling requirements for routine change and unusual events"Conduct all analyses in the BATS computer programs, furnishing online that program and the more than 50 data sets used in the text The result is a clear presentation of the Bayesian paradigm: quantified subjective judgements derived from selected models applied to time series observations. Accessible to undergraduates, this unique volume also offers complete guidelines valuable to researchers, practitioners, and advanced students in statistics, operations research, and engineering.

作者介绍:

Andrew Pole is a Managing Director at TIG Advisors, LLC, a registered investment advisor in New York. He specializes in quantitative trading strategies and risk management. This book is the result of his own research and experience running a statistical arbitrage hedge fund for eight years. Pole is also the coauthor of Applied Bayesian Forecasting and Time Series Analysis.

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