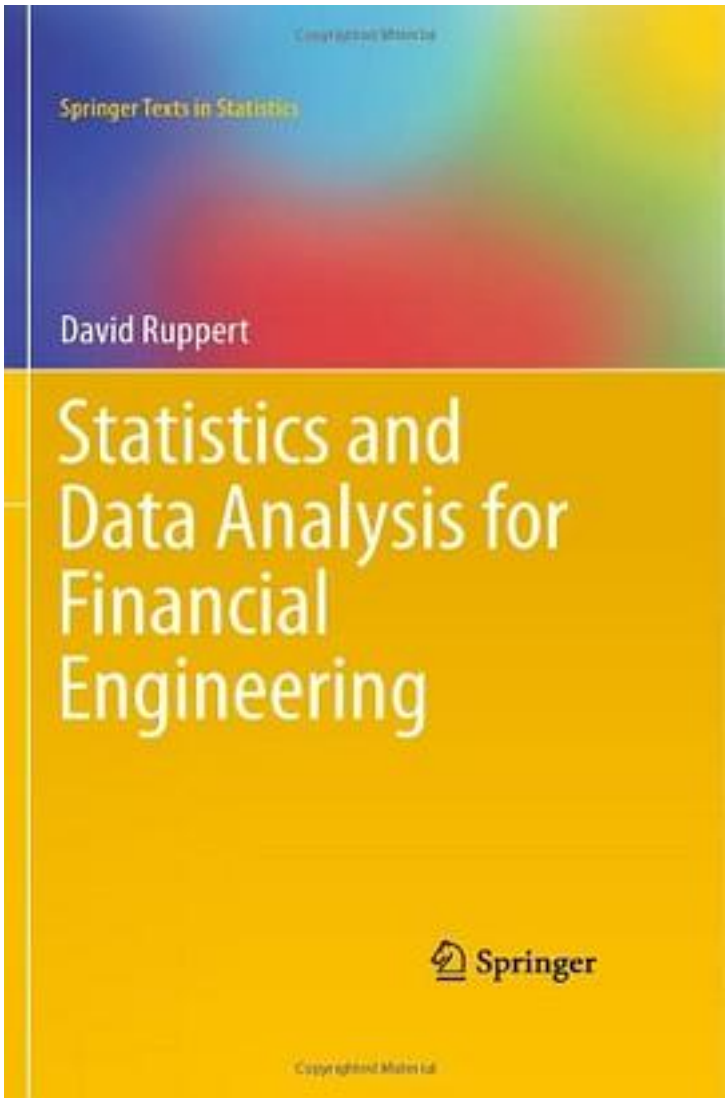
Statistics and Data Analysis for Financial Engineering



Statistics and Data Analysis for Financial Engineering_下载链接1_

著者:David Ruppert

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Financial engineers have access to enormous quantities of data but need powerful methods for extracting quantitative information, particularly about volatility and risks. Key features of this textbook are: illustration of concepts with financial markets and economic data, R Labs with real-data exercises, and integration of graphical and analytic methods for modeling and diagnosing modeling errors. Despite some overlap with the author's undergraduate textbook Statistics and Finance: An Introduction, this book differs from that earlier volume in several important aspects: it is graduate-level; computations and graphics are done in R; and many advanced topics are covered, for example, multivariate distributions, copulas, Bayesian computations, VaR and expected shortfall, and cointegration. The prerequisites are basic statistics and probability, matrices and linear algebra, and calculus. Some exposure to finance is helpful.

作者介绍:

David Ruppert is Andrew Schultz, Jr., Professor of Engineering and Professor of Statistical Science, School of Operations Research and Information Engineering, Cornell University, where he teaches statistics and financial engineering and is a member of the Program in Financial Engineering. His research areas include asymptotic theory, semiparametric regression, functional data analysis, biostatistics, model calibration, measurement error, and astrostatistics. Professor Ruppert received his PhD in Statistics at Michigan State University. He is a Fellow of the American Statistical Association and the Institute of Mathematical Statistics and won the Wilcoxon prize. He is Editor of the Electronic Journal of Statistics, former Editor of the Institute of Mathematical Statistics's Lecture Notes--Monographs Series, and former Associate Editor of several major statistics journals. Professor Ruppert has published over 100 scientific papers and four books: Transformation and Weighting in Regression, Measurement Error in Nonlinear Models, Semiparametric Regression, and Statistics and Finance: An Introduction.

目录:

20. Bayesian data analysis and MCMC.
21. Nonparametric regression and splines.
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标签

金融

Finance

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金融工程

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统计学

统计

Financial_Engineering

评论

按照 coursera的 compfina 在读. 1,2,3,4,5,6,7,9,11,12,13 charpter;2012-11-10课程学完，

非常好

很详细的书，现在还是做统计的比较有用哦

这本书非常详细，实体书拿在手里跟字典一样而且还是大开本印刷。最适合这本书的人并不是需要从头学起的人，而是那些有一定积淀现在需要跨界的人。书中涉及的专题非常之多，而且就我看过的几章来说，严谨但也仅仅能够作为导论而已。所以最适合的读者是希望快速了解一个细分方向的人。

非常好的教材，主要是言之有物，分析都会从例子的角度讲述，因此很好理解，可惜就是没视频（被Stat 110惯坏了）。话说我最喜欢的居然是exploratory data analysis那章。。。 solution 见 https://people.orie.cornell.edu/davidr/SDAFE2

Stats 509

康奈尔金工出品。起点低，选题广，cover了计量金融的主要问题。讲的也耐心仔细，非常强调实践，与R的结合是最大亮点。缺点是typo比较多，理论性略不足。

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textbook

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typos。。。in general a good book. like the R lab section.

今天算是看完了吧 前面都挺好的
最后两章看的有点废...20180813updated/刚看到ch7开始动脑子看书后速度明显慢了很多

不敢说我看过很多的金融数学方面的书，但是这一本是目前我读过最偏向于实用的。之前读过investment science，
那一本书虽然很多insight非常值得细读，但是主要偏向于理论。而这本书有一个和突出的特点就是他书后有R的习题，可以认真的做，收获还是很大的。

满分不解释。

详细，但更新后的R真的好多包都用不了啊！！！

我觉得很赞！尤其是lab session，边学边练哦耶！

1、非常非常棒的一本书，几乎每章内容都是精品。尤其是回归和时序这两部分
2、第4、5、6、7、8章可以给你打下良好的统计基础

很不错的书，正在照着写程序

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书评

想看一下，但是英文的看的挺吃力，不知道有没有翻译过来啊，很想学习一下，最近在忙着金融建模，为什么字数还不够啊AAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA

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