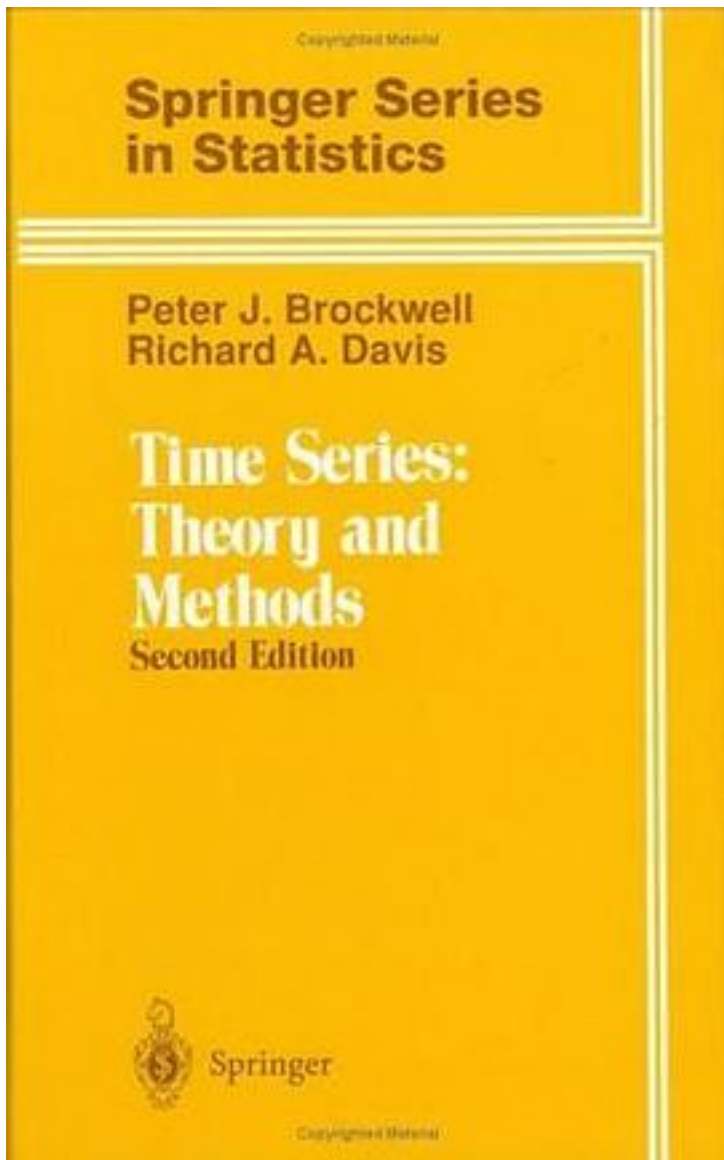


Time Series



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A new edition of the comprehensive, hands-on guide to financial time series, now featuring S-Plus® and R software Time Series: Applications to Finance with R and S-Plus®, Second Edition is designed to present an in-depth introduction to the conceptual underpinnings and modern ideas of time series analysis. Utilizing interesting, real-world applications and the latest software packages, this book successfully helps readers grasp the technical and conceptual manner of the topic in order to gain a deeper understanding of the ever-changing dynamics of the financial world. With balanced coverage of both theory and applications, this Second Edition includes new content to accurately reflect the current state-of-the-art nature of financial time series analysis. A new chapter on Markov Chain Monte Carlo presents Bayesian methods for time series with coverage of Metropolis-Hastings algorithm, Gibbs sampling, and a case study that explores the relevance of these techniques for understanding activity in the Dow Jones Industrial Average. The author also supplies a new presentation of statistical arbitrage that includes discussion of pairs trading and cointegration. In addition to standard topics such as forecasting and spectral analysis, real-world financial examples are used to illustrate recent developments in nonstandard techniques, including: Nonstationarity Heteroscedasticity Multivariate time series State space modeling and stochastic volatility Multivariate GARCH Cointegration and common trends The book's succinct and focused organization allows readers to grasp the important ideas of time series. All examples are systematically illustrated with S-Plus® and R software, highlighting the relevance of time series in financial applications. End-of-chapter exercises and selected solutions allow readers to test their comprehension of the presented material, and a related Web site features additional data sets. Time Series: Applications to Finance with R and S-Plus® is an excellent book for courses on financial time series at the upper-undergraduate and beginning graduate levels. It also serves as an indispensable resource for practitioners working with financial data in the fields of statistics, economics, business, and risk management.

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评论

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