

1. Record Nr.	UNICAMPANIAVAN0113966
Autore	Tanokura, Yoko
Titolo	Indexation and causation of financial markets : nonstationary time series analysis method / Yoko Tanokura, Genshiro Kitagawa
Pubbl/distr/stampa	[Tokyo], : Springer, 2015
Titolo uniforme	Indexation and causation of financial markets : nonstationary time series analysis method
Descrizione fisica	X, 103 p. : ill. ; 24 cm
Altri autori (Persone)	Kitagawa, Genshiro
Soggetti	91-XX - Game theory, economics, finance, and other social and behavioral sciences [MSC 2020] 62P05 - Applications of statistics to actuarial sciences and financial mathematics [MSC 2020] 91B84 - Economic time series analysis [MSC 2020] 91G70 - Statistical methods; risk measures [MSC 2020] 91G10 - Portfolio theory [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia