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Sommario/riassunto

"This book is designed to help readers grasp the conceptual underpinnings of time series modeling in order to gain a deeper understanding of the ever-changing dynamics of the financial world. It covers theory and application equally for readers from both financial and mathematical backgrounds. The book offers succinct coverage of standard topics in statistical time series - such as forecasting and spectral analysis - in a manner that is both technical and conceptual. Recent developments in nonstandard time series techniques such as Bayesian methods and arbitrage statistics have been added to this edition, and they are illustrated in detail with real financial examples. Subroutines in R and S-Plus are lavishly displayed throughout in this new edition. An author website provides instructor notations and additional software subroutines, as well as complete solutions to the exercises in the text."--
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