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Edizione	[3rd edition]
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Collana	Wiley series in probability and statistics
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Nota di contenuto	Analysis of Financial Time Series; Contents; Preface; Preface to the Second Edition; Preface to the First Edition; 1 Financial Time Series and Their Characteristics; 2 Linear Time Series Analysis and Its Applications; 3 Conditional Heteroscedastic Models; 4 Nonlinear Models and Their Applications; 5 High-Frequency Data Analysis and Market Microstructure; 6 Continuous-Time Models and Their Applications; 7 Extreme Values, Quantiles, and Value at Risk; 8 Multivariate Time Series Analysis and Its Applications; 9 Principal Component Analysis and Factor Models 10 Multivariate Volatility Models and Their Applications11 State-Space Models and Kalman Filter; 12 Markov Chain Monte Carlo Methods with Applications; Index
Sommario/riassunto	This book provides a broad, mature, and systematic introduction to current financial econometric models and their applications to modeling and prediction of financial time series data. It utilizes real-

world examples and real financial data throughout the book to apply the models and methods described. The author begins with basic characteristics of financial time series data before covering three main topics: Analysis and application of univariate financial time seriesThe return series of multiple assetsBayesian inference in finance methods Key f