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Record Nr.	UNINA9910254312303321
Autore	Mancino Maria Elvira
Titolo	Fourier-Malliavin Volatility Estimation : Theory and Practice / / by Maria Elvira Mancino, Maria Cristina Recchioni, Simona Sanfelici
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2017
Edizione	[1st ed. 2017.]
Descrizione fisica	1 online resource (X, 138 p. 25 illus. in color.)
Collana	SpringerBriefs in Quantitative Finance, , 2192-7014
Disciplina	519
Soggetti	Social sciences - Mathematics Game theory Data mining Mathematics in Business, Economics and Finance Game Theory Data Mining and Knowledge Discovery
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Introduction -- A First Glance at Fourier Method -- Estimation of Integrated Volatility -- Estimation of Instantaneous Volatility -- High Frequency Analysis: Market Microstructure Noise Issues -- Getting Inside the Latent Volatility -- Mathematical Essentials -- Codes for the Fourier Estimator.
Sommario/riassunto	This volume is a user-friendly presentation of the main theoretical properties of the Fourier-Malliavin volatility estimation, allowing the readers to experience the potential of the approach and its application in various financial settings. Readers are given examples and instruments to implement this methodology in various financial settings and applications of real-life data. A detailed bibliographic reference is included to permit an in-depth study. .