

1. Record Nr.	UNINA9910254926003321
Autore	Olson David L
Titolo	Predictive Data Mining Models // by David L. Olson, Desheng Wu
Pubbl/distr/stampa	Singapore : , : Springer Singapore : , : Imprint : Springer, , 2017
ISBN	981-10-2543-6
Edizione	[1st ed. 2017.]
Descrizione fisica	1 online resource (XI, 102 p. 54 illus., 48 illus. in color.)
Collana	Computational Risk Management, , 2191-1436
Disciplina	658.4038
Soggetti	Big data Data mining Risk management Big Data/Analytics Data Mining and Knowledge Discovery Risk Management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references at the end of each chapters and index.
Nota di contenuto	Chapter 1 Knowledge Management -- Chapter 2 Data Sets -- Chapter 3 Basic Forecasting ToolsChapter 3 Basic Forecasting Tools -- Chapter 4 Multiple Regression -- Chapter 5 Regression Tree Models -- Chapter 6 Autoregressive Models -- Chapter 7 GARCH Models -- Chapter 8 Comparison of Models.
Sommario/riassunto	This book reviews forecasting data mining models, from basic tools for stable data through causal models, to more advanced models using trends and cycles. These models are demonstrated on the basis of business-related data, including stock indices, crude oil prices, and the price of gold. The book's main approach is above all descriptive, seeking to explain how the methods concretely work; as such, it includes selected citations, but does not go into deep scholarly reference. The data sets and software reviewed were selected for their widespread availability to all readers with internet access.