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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references at the end of each chapters and index.
Nota di contenuto	Preface -- Features of Financial Data -- Empirical Likelihood Approaches for Financial Returns -- Various Methods for Financial Engineering -- Some Techniques for ARCH Financial Time Series -- Index.
Sommario/riassunto	This monograph provides the fundamentals of statistical inference for financial engineering and covers some selected methods suitable for analyzing financial time series data. In order to describe the actual financial data, various stochastic processes, e.g. non-Gaussian linear processes, non-linear processes, long-memory processes, locally stationary processes etc. are introduced and their optimal estimation is considered as well. This book also includes several statistical approaches, e.g., discriminant analysis, the empirical likelihood method, control variate method, quantile regression, realized volatility etc., which have been recently developed and are considered to be powerful tools for analyzing the financial data, establishing a new bridge between time series and financial engineering. This book is well

suited as a professional reference book on finance, statistics and statistical financial engineering. Readers are expected to have an undergraduate-level knowledge of statistics.