1. Record Nr. UNINA9910463991503321 Autore Tsay Ruey S. <1951-> Titolo An introduction to analysis of financial data with R / / Ruey S. Tsay Pubbl/distr/stampa Hoboken, New Jersey:,: Wiley,, 2013 ©2013 **ISBN** 1-119-01346-1 1-119-01345-3 XIV, 400 s Descrizione fisica Collana Wiley Series in Probability and Statistics Disciplina 332.0285/133 Soggetti Finance - Econometric models Time-series analysis **Econometrics** R (Computer program language) Electronic books. Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Includes bibliographical references and index. Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Cover; Title Page; Copyright; Contents; Preface; 1: Financial Data and Their Properties; 1.1 Asset Returns; 1.2 Bond Yields and Prices; 1.3 Implied Volatility; 1.4 R Packages and Demonstrations; 1.4.1 Installation of R Packages: 1.4.2 The Quantmod Package: 1.4.3 Some Basic R Commands: 1.5 Examples of Financial Data: 1.6 Distributional Properties of Returns; 1.6.1 Review of Statistical Distributions and Their Moments; 1.7 Visualization of Financial Data; 1.8 Some Statistical Distributions; 1.8.1 Normal Distribution; 1.8.2 Lognormal Distribution: 1.8.3 Stable Distribution 1.8.4 Scale Mixture of Normal Distributions 1.8.5 Multivariate Returns; Exercises: References: 2: Linear Models for Financial Time Series: 2.1 Stationarity; 2.2 Correlation and Autocorrelation Function; 2.3 White Noise and Linear Time Series; 2.4 Simple Autoregressive Models; 2.4.1 Properties of AR Models; 2.4.2 Identifying Ar Models in Practice; 2.4.3 Goodness of Fit; 2.4.4 Forecasting; 2.5 Simple Moving Average Models

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## Sommario/riassunto

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