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**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 ; 2.5.1 Properties of MA Models ; 2.5.2 Identifying MA Order ; 2.5.3 Estimation ; 2.5.4 Forecasting Using MA Models ; 2.6 Simple Arma Models

Sommario/riassunto

A complete set of statistical tools for beginning financial analysts from a leading authority  Written by one of the leading experts on the topic, An Introduction to Analysis of Financial Data with R explores basic concepts of visualization of financial data. Through a fundamental balance between theory and applications, the book supplies readers with an accessible approach to financial econometric models and their applications to real-world empirical research.  The author supplies a hands-on introduction to the analysis of financial data using the freely available R software package and case