

1. Record Nr.	UNINA9910807230803321
Autore	Mallios William S (William Steve), <1935->
Titolo	Forecasting in financial and sports gambling markets : adaptive drift modeling / / William S. Mallios
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2011
ISBN	9786613025128 9781118099537 1118099532 9781283025126 1283025124 9780470880616 0470880619 9780470880593 0470880597
Edizione	[1st ed.]
Descrizione fisica	1 online resource (280 p.)
Disciplina	332.6015195 332.63/2220112 332.632220112
Soggetti	Investments - Mathematical models Speculation - Mathematical models Sports betting - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Forecasting in Financial and Sports Gambling Markets; Contents; Preface; 1. Introduction; 2. Market Perspectives: Through a Glass Darkly; 3. Opacity and Present-Day Dynamics; 4. Adaptive Modeling Concepts in Dynamic Markets; 5. Studies in Japanese Candlestick Charts; 6. Pseudo-Candlesticks for Major League Baseball; 7. Single-Equation Adaptive Drift Modeling; 8. Single-Equation Modeling: Sports Gambling Markets; 9. Simultaneous Financial Time Series; 10. Modeling Cointegrated Time Series Associated with NBA and NFL Games; 11. Categorical Forecasting 12. Financial/Mathematical Illiteracy and Adolescent Problem Gambling

13. The Influenza Futures Markets; References; Index

Sommario/riassunto

A guide to modeling analyses for financial and sports gambling markets, with a focus on major current events. Addressing the highly competitive and risky environments of current-day financial and sports gambling markets, *Forecasting in Financial and Sports Gambling Markets* details the dynamic process of constructing effective forecasting rules based on both graphical patterns and adaptive drift modeling (ADM) of cointegrated time series. The book uniquely identifies periods of inefficiency that these markets oscillate through and develops profitable forecasting models that capitalize on