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| Descrizione fisica | 1 online resource (274 p.) |
| Collana | Statistics in practice |
| Altri autori (Persone) | FrisenMarianne |
| Disciplina | 332.01/519 |
| Soggetti | Econometric models
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| Nota di contenuto | Introduction to financial surveillance / Marianne Frisen -- Statistical models in finance / Helgi Tomasson -- The relation between statistical surveillance and technical analysis in finance / David Bock, Eva Andersson, Marianne Frisen -- Evaluations of likelihood-based surveillance of volatility / David Bock -- Surveillance of univariate and multivariate linear time series / Yarema Okhrin and Wolfgang Schmid -- Surveillance of univariate and multivariate nonlinear time series / Yarema Okhrin and Wolfgang Schmid -- Sequential monitoring of optimal portfolio weights / Vasyl Golosnoy, Wolfgang Schmid and Iryna Okhrin -- Likelihood-based surveillance for continuous-time processes / Helgi Tomasson -- Conclusions and future directions / Marianne Frisen. |
| Sommario/riassunto | This is the first book-length treatment of statistical surveillance methods used in financial analysis. It contains carefully selected chapters written by specialists from both fields and strikes a balance between the financial and statistical worlds, enhancing future |

collaborations between the two areas, and enabling more successful prediction of financial market trends. The book discusses, in detail, schemes for different control charts and different linear and nonlinear time series models and applies methods to real data from worldwide markets, as well as including simulation studies.