

1. Record Nr.	UNISA996201886203316
Autore	Tsay Ruey S. <1951->
Titolo	Analysis of financial time series [[electronic resource]] : financial econometrics // Ruey S. Tsay
Pubbl/distr/stampa	New York ; ; [Great Britain], : Wiley, c2002
ISBN	1-280-36697-4 0-471-74618-5 9786610278220 1-280-27822-6 0-471-74619-3 0-471-69074-0 9786610366972 0-471-26410-5
Descrizione fisica	1 online resource (462 p.)
Collana	Wiley series in probability and statistics
Disciplina	332/.01/5195 519.55
Soggetti	Time-series analysis Econometrics Risk management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"A Wiley-Interscience publication."
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Analysis of Financial Time Series; Contents; Preface; 1. Financial Time Series and Their Characteristics; 2. Linear Time Series Analysis and Its Applications; 3. Conditional Heteroscedastic Models; 4. Nonlinear Models and Their Applications; 5. High-Frequency Data Analysis and Market Microstructure; 6. Continuous-Time Models and Their Applications; 7. Extreme Values, Quantile Estimation, and Value at Risk; 8. Multivariate Time Series Analysis and Its Applications; 9. Multivariate Volatility Models and Their Applications; 10. Markov Chain Monte Carlo Methods with Applications; Index
Sommario/riassunto	Analysis of Financial Time Series provides a comprehensive and systematic introduction to financial econometric models and their application to modeling and prediction of financial time series data. It

utilizes real-world examples and real financial data throughout the book to apply the models and methods described.
