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	Descrizione fisica	1 online resource (409 pages) : illustrations
	Disciplina	330.015195
	Soggetti	Statistics
		Econometrics
		Economics, Mathematical
		Financial engineering
		Statistics for Business, Management, Economics, Finance, Insurance
		Quantitative Finance
		Financial Engineering
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di bibliografia	Includes bibliographical references and index.
	Nota di contenuto	1. Introduction -- I. Subject of Time Series -- 2. Random Processes -- II. Decomposition of Economic Time Series -- 3. Trend -- 4. Seasonality and Periodicity -- 5. Residual Component -- III. Autocorrelation Methods for Univariate Time Series -- 6. Box-Jenkins Methodology -- 7. Autocorrelation Methods in Regression Models -- IV. Financial Time Series -- 8. Volatility of Financial Time Series -- 9. Other Methods for Financial Time Series -- 10. Models of Development of Financial Assets -- 11. Value at Risk -- V. Multivariate Time Series -- 12. Methods for Multivariate Time Series -- 13. Multivariate Volatility Modeling -- 14. State Space Models of Time Series -- References -- Index.
	Sommario/riassunto	This book presents the principles and methods for the practical analysis and prediction of economic and financial time series. It covers decomposition methods, autocorrelation methods for univariate time series, volatility and duration modeling for financial time series, and multivariate time series methods, such as cointegration and recursive

state space modeling. It also includes numerous practical examples to demonstrate the theory using real-world data, as well as exercises at the end of each chapter to aid understanding. This book serves as a reference text for researchers, students and practitioners interested in time series, and can also be used for university courses on econometrics or computational finance.