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Statistical Inference in Multifractal Random Walk Models for Financial Time Series (1st New edition)

By Cristina Sattarhoff

Peter Lang GmbH. Paperback. Condition: new. BRAND NEW, Statistical Inference in Multifractal Random Walk Models for Financial Time Series (1st New edition), Cristina Sattarhoff, The dynamics of financial returns varies with the return period, from high-frequency data to daily, quarterly or annual data. Multifractal Random Walk models can capture the statistical relation between returns and return periods, thus facilitating a more accurate representation of real price changes. This book provides a generalized method of moments estimation technique for the model parameters with enhanced performance in finite samples, and a novel testing procedure for multifractality. The resource-efficient computer-based manipulation of large datasets is a typical challenge in finance. In this connection, this book also proposes a new algorithm for the computation of heteroscedasticity and autocorrelation consistent (HAC) covariance matrix estimators that can cope with large datasets.

Reviews

This composed ebook is wonderful. It really is written in basic words rather than hard to understand. You may like the way the writer compose this pdf.
-- **Ryder Nolan**

This book can be well worth a go through, and a lot better than other. It is written in simple words and phrases and not confusing. It's been printed in an exceptionally simple way in fact it is merely right after I finished reading through this pdf by which basically changed me, modify the way I think.
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