



Analysis of Financial Data

By Koop, Gary

Wiley, 2006. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface. Chapter 1: Introduction. Organization of the book. Useful background. Appendix 1.1: Concepts in mathematics used in this book. Chapter 2: Basic data handling. Types of financial data. Obtaining data. Working with data: graphical methods. Working with data: descriptive statistics. Expected values and variances. Chapter summary. Appendix 2.1: Index numbers. Appendix 2.2: Advanced descriptive statistics. Chapter 3: Correlation. Understanding correlation. Understanding why variables are correlated. Understanding correlation through XY-plots. Correlation between several variables. Covariances and population correlations. Chapter summary. Appendix 3.1: Mathematical details. Chapter 4: An introduction to simple regression. Regression as a best fitting line. Interpreting OLS estimates. Fitted values and R^2 : measuring the fit of a regression model. Nonlinearity in regression. Chapter summary. Appendix 4.1: Mathematical details. Chapter 5: Statistical aspects of regression. Which factors affect the accuracy of the estimate? Calculating a confidence interval for β . Testing whether $\beta = 0$. Hypothesis testing involving R^2 : the F-statistic. Chapter summary. Appendix 5.1: Using statistical tables for testing whether $\beta = 0$. Chapter 6: Multiple regression. Regression as a best fitting line. Ordinary least squares estimation of the multiple regression model. Statistical...



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