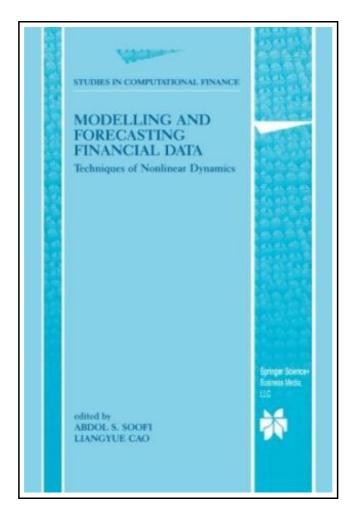
Modelling and Forecasting Financial Data



Filesize: 8.9 MB

Reviews

This is the finest ebook i have got read through till now. It really is full of wisdom and knowledge You wont sense monotony at anytime of the time (that's what catalogs are for relating to in the event you ask me).

(Mr. Edison Roberts IV)

MODELLING AND FORECASTING FINANCIAL DATA



Book Condition: New. Publisher/Verlag: Springer, Berlin | Techniques of Nonlinear Dynamics | Modelling and Forecasting Financial Data brings together a coherent and accessible set of chapters on recent research results on this topic. To make such methods readily useful in practice, the contributors to this volume have agreed to make available to readers upon request all computer programs used to implement the methods discussed in their respective chapters. Modelling and Forecasting Financial Data is a valuable resource for researchers and graduate students studying complex systems in finance, biology, and physics, as well as those applying such methods to nonlinear time series analysis and signal processing. | List of Figures. List of Tables. Preface. Contributing Authors. Introduction; A.S. Soofi, Liangyue Cao. Part I: Embedding Theory: Time-Delay Phase Space Reconstruction and Detection of Nonlinear Dynamics. 1. Embedding Theory: Introduction and Applications to Time Series Analysis; F. Strozzi, J.M. Zaldivar. 2. Determining Minimum Embedding Dimension; Liangyue Cao. 3. Mutual Infomation and Relevant Variables for Predictions; B. Pompe. Part. II: Methods of Nonlinear Modelling and Forecasting. 4. State Space Local Linear Prediction; D. Kugiumtzis. 5. Local Polynomial Prediction and Volatility Estimation in Financial Time Series; Zhan-Qian Lu. 6. Kalman Filtering of Time Series Data; D.M. Walker. 7. Radial Basis Functions Networks; A. Braga, et al. 8. Nonlinear Prediction of Time Series Using Wavelet Network Method; Liangyue Cao. Part III: Modelling and Predicting Multivariate and Input-Output Time Series. 9. Nonlinear Modelling and Prediction of Multivariate Financial Time Series; Liangyue Cao. 10. Analysis of Economic Time Series Using NARMAX Polynomial Models; L.A. Aquirre, A. Aguirre. 11. Modeling dynamical systems by Error Correction Neural Networks; H.-G. Zimmermann, et al. Part IV: Problems in Modelling and Prediction. 12. Surrogate Data Test on Time Series; D. Kugiumtzis. 13. Validation of Selected Global Models; C. Letellier. 14. Testing Stationarity in...



Read Modelling and Forecasting Financial Data Online



Download PDF Modelling and Forecasting Financial Data

Related Kindle Books



Oxford Reading Tree Treetops Time Chronicles: Level 13: the Stone of Destiny (Paperback)

Oxford University Press, United Kingdom, 2014. Paperback. Book Condition: New. Mr. Alex Brychta (illustrator). 205 x 148 mm. Language: English. Brand New Book. In The Stone of Destiny the Time Runners battle to stop...

Save ePub »



TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (3-5 years) Intermediate (3)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the...

Save ePub »



TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (2-4 years old) in small classes (3)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the...

Save ePub »



Violet Rose and the Surprise Party

Book Condition: New. Publisher/Verlag: Nosy Crow | With activities, 3D press-out models and over 175 stickers! Plus free games and printables online! | When busy rabbit, Violet Rose, discovers that her friend Lily has a...

Save ePub »



Would It Kill You to Stop Doing That?

Book Condition: New. Publisher/Verlag: Little, Brown Book Group | A Modern Guide to Manners | A laugh-out-loud guide to modern manners by acclaimed humorist, author, and Vanity Fair columnist Henry Alford. | A few years...

Save ePub »