



Hidden Markov Models in Finance: Further Developments and Applications, Volume II (Paperback)

Ву -

Springer-Verlag New York Inc., United States, 2016. Paperback. Condition: New. Language: English. Brand New Book ***** Print on Demand *****. Since the groundbreaking research of Harry Markowitz into the application of operations research to the optimization of investment portfolios, finance has been one of the most important areas of application of operations research. The use of hidden Markov models (HMMs) has become one of the hottest areas of research for such applications to finance. This handbook offers systemic applications of different methodologies that have been used for decision making solutions to the financial problems of global markets. As the follow-up to the authors Hidden Markov Models in Finance (2007), this offers the latest research developments and applications of HMMs to finance and other related fields. Amongst the fields of quantitative finance and actuarial science that will be covered are: interest rate theory, fixedincome instruments, currency market, annuity and insurance policies with option-embedded features, investment strategies, commodity markets, energy, high-frequency trading, credit risk, numerical algorithms, financial econometrics and operational risk. Hidden Markov Models in Finance: Further Developments and Applications, Volume II presents recent applications and case studies in finance and showcases the formulation of emerging potential applications of new research over the...



Reviews

This book might be worth a read, and superior to other. Of course, it really is engage in, still an interesting and amazing literature. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- Prof. Valentin Hane MD

Complete manual! Its this type of excellent study. This can be for all who statte there was not a worth looking at. Your daily life span will probably be enhance when you complete reading this article pdf.

-- Lottie Murazik Sr.

Other eBooks



Weebies Family Halloween Night English Language: English Language British Full Colour

Createspace, United States, 2014. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****. Children's Weebies Family Halloween Night Book 20 starts to teach Pre-School and Junior Children how to read with this...



YJ] New primary school language learning counseling language book of knowledge [Genuine Specials(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: 2011-03-01 Pages: 752 Publisher: Jilin University Shop Books All the new book. the subject of genuine special part...



Too Old for Motor Racing: A Short Story in Case I Didnt Live Long Enough to Finish Writing a Longer One

Balboa Press. Paperback. Book Condition: New. Paperback. 106 pages. Dimensions: 9.0in. x 6.0in. x 0.3in. We all have dreams of what we want to do and who we want to become. Many of us eventually decide it is too late; we have missed...



It's a Little Baby (Main Market Ed.)

Pan Macmillan. Board book. Book Condition: new. BRAND NEW, It's a Little Baby (Main Market Ed.), Julia Donaldson, Rebecca Cobb, It's a Little Baby is a beautiful and engaging book for little ones from Julia Donaldson and Rebecca Cobb, the creators of...



Growing Up: From Baby to Adult High Beginning Book with Online Access

Cambridge University Press, 2014. UNK. Book Condition: New. New Book. Shipped from US within 10 to 14 business days. Established seller since 2000.



Monkeys Learn to Move: Puppet Theater Books Presents Funny Illustrated Bedtime Picture Values Book for Ages

Createspace, United States, 2015. Paperback. Book Condition: New. 216 x 216 mm. Language: English . Brand New Book ***** Print on Demand *****. What are the Monkey s up to now? Moving! Monkeys Learn to Move helps children learn what it is like...