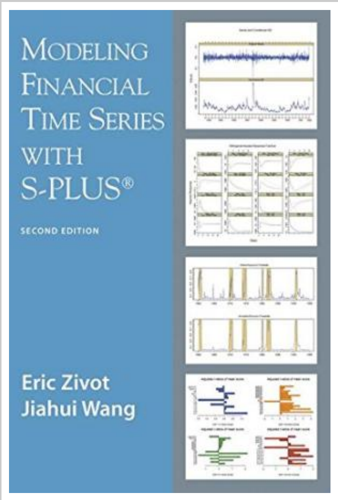

Modeling Financial Time Series with S-PLUS®

By Zivot, Eric; Wang, Jiahui

Springer, 2006. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: S and S-PLUS.- Time Series Specification, Manipulation and Visualization in S-PLUS .- Time Series Concepts.- Unit Root Tests.- Modeling Extreme Values.- Time Series Regression Modeling.- Univariate GARCH Modeling.- Long Memory Time Series Modeling.- Rolling Analysis of Time Series.- Systems of Regression Equations.- Vector Autoregressive Models for Multivariate Time Series.- Cointegration.- Multivariate GARCH Modeling.- State Space Models.- Factor Models for Asset Returns.- Term Structure of Interest Rates.- Robust Change Detection.- Nonlinear Time Series Models.- Copulas.- Continuous-Time Models for Financial Time Series.- Generalized Method of Moments.- Semi-Nonparametric Conditional Density Models.- Efficient Method of Moments.

Reviews

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