


[DOWNLOAD](#)


Statistical Models and Methods for Financial Markets (Paperback)

By Tze Leung Lai, Haipeng Xing

Springer-Verlag New York Inc., United States, 2010. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.The idea of writing this book arose in 2000 when the first author was assigned to teach the required course STATS 240 (Statistical Methods in Finance) in the new M. S. program in financial mathematics at Stanford, which is an interdisciplinary program that aims to provide a master's-level education in applied mathematics, statistics, computing, finance, and economics. Students in the program had different backgrounds in statistics. Some had only taken a basic course in statistical inference, while others had taken a broad spectrum of M. S. - and Ph. D. -level statistics courses. On the other hand, all of them had already taken required core courses in investment theory and derivative pricing, and STATS 240 was supposed to link the theory and pricing formulas to real-world data and pricing or investment strategies. Besides students in the program, the course also attracted many students from other departments in the university, further increasing the heterogeneity of students, as many of them had a strong background in mathematical and statistical modeling from the mathematical, physical, and engineering sciences but no previous experience in finance. To address the diversity in background but common strong interest in the...



[READ ONLINE](#)
[7.6 MB]

Reviews

This pdf is so gripping and exciting. I actually have go through and that i am confident that i will going to read once again once more in the future. I discovered this publication from my dad and i advised this ebook to discover.

-- Mr. Elwin McGlynn Jr.

Comprehensive guide! Its this sort of very good go through. It generally is not going to price too much. Its been designed in an remarkably basic way which is simply following i finished reading this pdf where really changed me, affect the way i really believe.

-- Prof. Jeremie Blanda DDS