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***Ruppert
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This easy-to-follow
applied book on
semiparametric
regression methods

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using R is intended to
close the gap
between the
available

methodology and its
use in practice.

Semiparametric
regression has a
large literature but
much of it is geared
towards data
analysts who have
advanced knowledge
of statistical

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methods. While R now has a great deal of semiparametric regression functionality, many of these developments have not trickled down to rank-and-file statistical analysts. The authors assemble a broad range of semiparametric regression R analyses

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and put them in a form that is useful for applied researchers.

There are chapters devoted to penalized spines, generalized additive models, grouped data, bivariate extensions of penalized spines, and spatial semi-parametric regression models.

Where feasible, the R

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code is provided in
the text, however the
book is also

accompanied by an
external website
complete with
datasets and R code.

Because of its
flexibility,
semiparametric
regression has
proven to be of great
value with many
applications in fields

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as diverse as
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astronomy, biology,
medicine, economics,
and finance. This
book is intended for
applied statistical
analysts who have
some familiarity with
R.

"The authors start
with the
fundamentals of risk
measurement and
risk aversion. They

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then apply these concepts to insurance decisions and portfolio choice in a one-period model. After examining these decisions in their one-period setting, they devote most of the book to a multiperiod context, which adds the long-term perspective most risk

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management
analyses require.

Each chapter
concludes with a
discussion of the
relevant literature
and a set of
problems."--Jacket.

Financial Risk
Forecasting is a
complete
introduction to
practical quantitative
risk management,

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with a focus on
Statistics Data
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Solutions
market risk. Derived
from the authors
teaching notes and
years spent training
practitioners in risk
management
techniques, it brings
together the three
key disciplines of
finance, statistics and
modeling
(programming), to
provide a thorough

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grounding in risk
management
techniques. Written
by renowned risk
expert Jon
Danielsson, the book
begins with an
introduction to
financial markets and
market prices,
volatility clusters, fat
tails and nonlinear
dependence. It then
goes on to present

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volatility forecasting
with both univariate
and multivariate
methods, discussing
the various methods
used by industry,
with a special focus
on the GARCH family
of models. The
evaluation of the
quality of forecasts is
discussed in detail.
Next, the main
concepts in risk and

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models to forecast risk are discussed, especially volatility, value-at-risk and expected shortfall. The focus is both on risk in basic assets such as stocks and foreign exchange, but also calculations of risk in bonds and options, with analytical methods such as delta-normal

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Statistics Data
Monte Carlo

Solutions The book then moves on to the evaluation of risk models with methods like backtesting, followed by a discussion on stress testing. The book concludes by focussing on the forecasting of risk in

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very large and
uncommon events
with extreme value
theory and
considering the
underlying
assumptions behind
almost every risk
model in practical
use – that risk is
exogenous – and
what happens when
those assumptions
are violated. Every

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method presented
brings together
theoretical discussion
and derivation of key
equations and a
discussion of issues
in practical
implementation. Each
method is
implemented in both
MATLAB and R, two
of the most
commonly used
mathematical

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programming
languages for risk
forecasting with
which the reader can
implement the
models illustrated in
the book. The book
includes four
appendices. The first
introduces basic
concepts in statistics
and financial time
series referred to
throughout the book.

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The second and third
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introduce R and
MATLAB, providing a
discussion of the
basic implementation
of the software
packages. And the
final looks at the
concept of maximum
likelihood, especially
issues in
implementation and
testing. The book is
accompanied by a

Where To
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website - www.financialriskforecasting.com

A which features
downloadable code
as used in the book.
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

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Financial mathematics
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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

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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

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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

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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

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interest in the subject
and in a potential
career as a “quant”
in the financial industr
y, the course material w
as carefully chosen not
only to present basic
statistical methods of
importance to
quantitative finance
but also to
summarize domain
knowledge in finance
and show how it can

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be combined with
statistical modeling
in financial analysis
and decision making.

The course material
evolved over the
years, especially
after the second
author helped as the
head TA during the
years 2004 and 2005.

A Guide for Business
and Finance

Worlds, Subjects,

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Financial
Rights
Computational
Finance

Semiparametric
Regression with R
Exercises and
Solutions

Quantitative Risk
Management

***The new edition
of this
influential
textbook, geared
towards graduate***

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***or advanced
undergraduate
students,
teaches the
statistics
necessary for
financial
engineering. In
doing so, it
illustrates
concepts using
financial
markets and
economic data, R***

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*Labs with real-
data exercises,
and graphical
and analytic
methods for
modeling and
diagnosing
modeling errors.
These methods
are critical
because
financial
engineers now
have access to*

Where To Download Ruppert

enormous quantities of data. To make use of this data, the powerful methods in this book for working with quantitative information, particularly about volatility and risks, are essential.

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**Strengths of
this fully-
revised edition
include major
additions to the
R code and the
advanced topics
covered.**

**Individual
chapters cover,
among other
topics,
multivariate
distributions,**

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Financial

copulas,

Bayesian Data

computations,

risk management,

and

cointegration.

Suggested

prerequisites

are basic

knowledge of

statistics and

probability,

matrices and

linear algebra,

Where To
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Financial
and calculus.

*There is an
appendix on
probability,
statistics and
linear algebra.
Practicing
financial
engineers will
also find this
book of
interest.*

*The new edition
of this*

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*Financial
Statistics Data
Analysis
Solutions*
**influential
textbook, geared
towards graduate
or advanced
undergraduate
students,
teaches the
statistics
necessary for
financial
engineering. In
doing so, it
illustrates
concepts using**

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*financial
markets and
economic data, R
Labs with real-
data exercises,
and graphical
and analytic
methods for
modeling and
diagnosing
modeling errors.
Financial
engineers now
have access to*

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Analysis
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**enormous
quantities of
data. To make
use of these**

**data, the
powerful methods
in this book,
particularly
about volatility
and risks, are
essential.**

**Strengths of
this fully-
revised edition**

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*include major
additions to the
R code and the
advanced topics
covered.*

*Individual
chapters cover,
among other
topics,
multivariate
distributions,
copulas,
Bayesian
computations,*

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*Financial
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Solutions*
**risk management,
multivariate
volatility and
cointegration.
Suggested
prerequisites
are basic
knowledge of
statistics and
probability,
matrices and
linear algebra,
and calculus.
There is an**

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*Financial
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Solutions*
**appendix on
probability,
statistics and
linear algebra.
Practicing
financial
engineers will
also find this
book of
interest. David
Ruppert is
Andrew Schultz,
Jr., Professor
of Engineering**

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Financial
**and Professor of
Statistical
Science at
Cornell
University,
where he teaches
statistics and
financial
engineering and
is a member of
the Program in
Financial
Engineering.
Professor**

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*Ruppert received
his PhD in*

*Statistics at
Michigan State
University. He
is a Fellow of
the American
Statistical
Association and
the Institute of
Mathematical
Statistics and
won the Wilcoxon
prize. He is*

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*Editor of the
Journal of the
American
Statistical Asso-
ciation-Theory
and Methods and
former Editor of
the Electronic
Journal of
Statistics and
of the Institute
of Mathematical
Statistics's
Lecture Notes?Mo*

Where To
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Financial
nographs.

Professor Data

Ruppert has

published over

125 scientific

papers and four

books:

*Transformation
and Weighting in*

Regression,

Measurement

Error in

Nonlinear

Models,

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***Semiparametric
Regression, and
Statistics and
Finance: An
Introduction.***

***David S.
Matteson is
Assistant
Professor of
Statistical
Science at
Cornell
University,
where he is a***

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*member of the
ILR School,
Center for
Applied
Mathematics,
Field of
Operations
Research, and
the Program in
Financial
Engineering, and
teaches
statistics and
financial*

Where To
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Financial
engineering.

Professor

Matteson

received his PhD

in Statistics at

the University

of Chicago. He

received a

CAREER Award

from the

National Science

Foundation and

won Best

Academic Paper

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*Awards from the
annual R/Finance
conference. He
is an Associate
Editor of the
Journal of the
American
Statistical Asso
ciation-Theory
and Methods,
Biometrics, and
Statistica
Sinica. He is
also an Officer*

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*for the Business
Statistics Data
Statistics
Section of the
American
Statistical
Association, and
a member of the
Institute of
Mathematical
Statistics and
the
International
Biometric*

Where To
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Financial
Society.

*The field of
financial
econometrics has
exploded over
the last decade
This book
represents an
integration of
theory, methods,
and examples
using the S-PLUS
statistical
modeling*

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Financial
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***language and the
S+FinMetrics
module to
facilitate the
practice of
financial
econometrics.
This is the
first book to
show the power
of S-PLUS for
the analysis of
time series
data. It is***

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***written for
researchers and
practitioners in
the finance
industry,
academic
researchers in
economics and
finance, and
advanced MBA and
graduate
students in
economics and
finance. Readers***

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*are assumed to
have a basic
knowledge of S-
PLUS and a solid
grounding in
basic statistics
and time series
concepts. This
Second Edition
is updated to
cover
S+FinMetrics 2.0
and includes new
chapters on*

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***copulas,
nonlinear regime
switching
models,
continuous-time
financial
models,
generalized
method of
moments, semi-
nonparametric
conditional
density models,
and the***

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*efficient method
of moments. Eric*

Zivot is an

associate

professor and

Gary Waterman

Distinguished

Scholar in the

Economics

Department, and

adjunct

associate

professor of

finance in the

Where To
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Financial
Business School
Statistics Data
at the
University of
Washington. He
regularly
teaches courses
on econometric
theory,
financial
econometrics and
time series
econometrics,
and is the
recipient of the

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Henry T. Buechel

Award for

Outstanding

Teaching. He is

an associate

editor of

Studies in

Nonlinear

Dynamics and

Econometrics. He

has published

papers in the

leading

econometrics

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Financial
journals,
Statistics Data
including
Econometrica,
Econometric
Theory, the
Journal of
Business and
Economic
Statistics,
Journal of
Econometrics,
and the Review
of Economics and
Statistics.

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Jiahui Wang is an employee of Ronin Capital LLC. He received a Ph.D. in Economics from the University of Washington in 1997. He has published in leading econometrics journals such as Econometrica and

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*Journal of
Business and
Economic
Statistics, and
is the Principal
Investigator of
National Science
Foundation SBIR
grants. In 2002
Dr. Wang was
selected as one
of the "2000
Outstanding
Scholars of the*

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Financial
21st Century" by
International
Biographical
Centre.

The book covers a wide range of topics, yet essential, in Computational Finance (CF), understood as a mix of Finance, Computational Statistics, and

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**Mathematics of
Finance. In that
regard it is
unique in its
kind, for it
touches upon the
basic principles
of all three
main components
of CF, with
hands-on
examples for
programming
models in R.**

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*Thus, the first
chapter gives an
introduction to
the Principles
of Corporate
Finance: the
markets of stock
and options,
valuation and
economic theory,
framed within
Computation and
Information
Theory (e.g. the*

Where To
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Financial
**famous Efficient
Market**

**Hypothesis is
stated in terms
of computational
complexity, a
new**

**perspective).
Chapters 2 and 3
give the
necessary tools
of Statistics
for analyzing
financial time**

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*Financial
Statistics Data
Analysis*
series, it also
goes in depth
into the

Solutions
concepts of
correlation,
causality and
clustering.

Chapters 4 and 5
review the most
important
discrete and
continuous
models for
financial time

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***series. Each
model is
provided with an
example program
in R. Chapter 6
covers the
essentials of
Technical
Analysis (TA)
and Fundamental
Analysis. This
chapter is
suitable for
people outside***

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*Financial
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**academics and
into the world
of financial
investments, as
a primer in the
methods of
charting and
analysis of
value for
stocks, as it is
done in the
financial
industry.**

Moreover, a

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*mathematical
foundation to
the seemly ad-
hoc methods of
TA is given, and
this is new in a
presentation of
TA. Chapter 7
reviews the most
important
heuristics for
optimization:
simulated
annealing,*

Where To
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*genetic
programming, and
ant colonies
(swarm
intelligence)
which is
material to feed
the computer
savvy readers.
Chapter 8 gives
the basic
principles of
portfolio
management,*

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*through the mean-
variance model,
and optimization
under different
constraints
which is a topic
of current
research in
computation, due
to its
complexity. One
important aspect
of this chapter
is that it*

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*Financial
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**teaches how to
use the powerful
tools for
portfolio**

**analysis from
the RMetrics R-
package. Chapter
9 is a natural
continuation of
chapter 8 into
the new area of
research of
online portfolio
selection. The**

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*basic model of
the universal
portfolio of
Cover and
approximate
methods to
compute are also
described.*

*The Crisis of
Energy and Money
in a Post Peak
Oil World
From Theory to
Practice*

Where To
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***And Other
Statistics Data
Analysis of Human
Minds
The R Book***

***Statistical
Methods for
Stochastic
Differential
Equations***

This book
emphasizes the
applications of

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statistics and
probability to
finance. The basics of
these subjects are
reviewed and more
advanced topics in
statistics, such as
regression, ARMA
and GARCH models,
the bootstrap, and
nonparametric
regression using
splines, are
introduced as

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needed. The book covers the classical methods of finance and it introduces the newer area of behavioral finance. Applications and use of MATLAB and SAS software are stressed. The book will serve as a text in courses aimed at advanced undergraduates and masters students.

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Those in the finance industry can use it for self-study.

The seventh volume in the SemStat series, Statistical Methods for Stochastic Differential Equations presents current research trends and recent developments in statistical methods for stochastic differential

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equations. Written to
be accessible to both
new students and
seasoned

researchers, each self-
contained chapter
starts with

introductions to th

This book presents

mathematical,

programming and

statistical tools used

in the real world

analysis and

Where To Download Ruppert Financial

modeling of financial
Statistics Data
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data. The tools are
used to model asset
returns, measure risk,
and construct
optimized portfolios
using the open
source R
programming
language and
Microsoft Excel. The
author explains how
to build probability
models for asset

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returns, to apply
statistical techniques
to evaluate if asset
returns are normally
distributed, to use
Monte Carlo
simulation and
bootstrapping
techniques to
evaluate statistical
models, and to use
optimization
methods to construct
efficient portfolios.

Where To Download Ruppert Financial

This book provides an introduction to the use of statistical concepts and methods to model and analyze financial data. The ten chapters of the book fall naturally into three sections.

Chapters 1 to 3 cover some basic concepts of finance, focusing on the properties of

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returns on an asset.

Chapters 4 through 6

cover aspects of

portfolio theory and

the methods of

estimation needed to

implement that

theory. The

remainder of the

book, Chapters 7

through 10, discusses

several models for

financial data, along

with the implications

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of those models for portfolio theory and for understanding the properties of return data. The audience for the book is students majoring in Statistics and Economics as well as in quantitative fields such as Mathematics and Engineering.

Readers are assumed

Where To Download Ruppert Financial

to have some
background in
statistical methods
along with courses in
multivariate calculus
and linear algebra.

Monte Carlo Methods
in Financial
Engineering
Statistical Models and
Methods for Financial
Markets

R Programming and
Its Applications in

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Delivering Perpetual
Performance Gains
Through the
Organizational
System
Selected Proceedings
of a 1997 Joint AMS-
IMS-SIAM Summer
Conference
Transformation and
Weighting in
Regression

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From the reviews:
"Paul Glasserman
has written an
astonishingly good
book that bridges
financial
engineering and
the Monte Carlo
method. The book
will appeal to
graduate students,
researchers, and
most of all,

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practicing financial
engineers [...] So
often, financial
engineering texts
are very
theoretical. This
book is not."

--Glyn Holton,

Contingency

Analysis

Financial

Analytics with R

sharpens readers'

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skills in time-series, forecasting, portfolio selection, covariance clustering, prediction, and derivative securities.

Data has become a social and political issue because of its

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capacity to
reconfigure
relationships
between states,
subjects, and
citizens. This
book explores
how data has
acquired such an
important capacity
and examines how
critical
interventions in

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its uses in both
Statistics Data
theory and
Analysis
practice are
Solutions
possible. Data and
politics are now
inseparable: data
is not only
shaping our social
relations,
preferences and
life chances but
our very
democracies.

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Expert
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international contributors consider political questions about data and the ways it provokes subjects to govern themselves by making rights claims. Concerned with the things (infrastructures of

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servers, devices,
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and cables) and
language (code,
programming, and
algorithms) that
make up
cyberspace, this
book
demonstrates that
without
understanding
these conditions
of possibility it is

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impossible to
Statistics Data
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intervene in or to
shape data
politics. Aimed at
academics and
postgraduate
students
interested in
political aspects of
data, this volume
will also be of
interest to
experts in the

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fields of internet
studies,
international
studies, Big Data,
digital social
sciences and
humanities.

Developing a
critical
perspective on the
challenges and
possibilities
presented by

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cyberspace, this
book explores
where and how
political subjects
perform new
rights and duties
that govern
themselves and
others online.

Financial Risk
Forecasting
Letters from
America

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Financial
Statistics Data
Analysis
Solutions
An Introduction to
Analysis of
Financial Data
with R

Modeling Financial
Time Series with
S-PLUS

Quantitative
Analysis and
IBM® SPSS®

Statistics
The Sense of
Being Stared At

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Some of the key mathematical results are stated without proof in order to make the underlying theory accessible to a wider audience. The book assumes a knowledge only of basic calculus,

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**Financial
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**matrix algebra,
and elementary
statistics. The
emphasis is on
methods and the
analysis of data
sets. The logic
and tools of
model-building
for stationary
and non-
stationary time
series are
developed in**

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detail and numerous exercises, many of which make use of the included computer package, provide the reader with ample opportunity to develop skills in this area. The core of the book

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covers stationary processes, ARMA and ARIMA processes, multivariate time series and state-space models, with an optional chapter on spectral analysis. Additional topics include harmonic regression, the Burg and Hannan-

Where To
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Financial
Rissanen
Statistics Data
Analysis
Solutions
**algorithms, unit
roots, regression
with ARMA
errors, structural
models, the EM
algorithm,
generalized state-
space models
with applications
to time series of
count data,
exponential
smoothing, the**

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***Holt-Winters and
ARAR forecasting
algorithms,
transfer function
models and
intervention
analysis. Brief
introducitons are
also given to
cointegration
and to non-
linear,
continuous-time
and long-memory***

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models. The time series package included in the back of the book is a slightly modified version of the package ITSM, published separately as ITSM for Windows, by Springer-Verlag, 1994. It does not handle such

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*large data sets
as ITSM for*

*Windows, but
like the latter,
runs on IBM-PC
compatible
computers under
either DOS or
Windows
(version 3.1 or
later). The
programs are all
menu-driven so
that the reader*

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***can immediately
apply the
techniques in the
book to time
series data, with
a minimal
investment of
time in the
computational
and algorithmic
aspects of the
analysis.***

***This is the first
book at the***

Where To
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Financial
graduate
textbook level to
discuss analyzing
financial data
with S-PLUS. Its
originality lies in
the introduction
of tools for the
estimation and
simulation of
heavy tail
distributions and
copulas, the
computation of

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*measures of risk,
and the principal
component
analysis of yield
curves. The book
is aimed at
undergraduate
students in
financial
engineering;
master students
in finance and
MBA's, and to
practitioners*

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*with financial
data analysis
concerns.*

*Statistics and
Data Analysis for
Financial
Engineering with
R examples
Springer*

*Financial
engineers have
access to
enormous
quantities of*

Where To
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Financial
Statistics Data
Analysis
Solutions

***data but need
powerful
methods for
extracting
quantitative
information,
particularly
about volatility
and risks. Key
features of this
textbook are:
illustration of
concepts with
financial markets***

Where To
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Financial
*and economic
data, R Labs with
real-data
exercises, and
integration of
graphical and
analytic methods
for modeling and
diagnosing
modeling errors.
Despite some
overlap with the
author's
undergraduate*

Where To
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Financial
textbook
Statistics Data
Finance: An
Introduction, this
book differs from
that earlier
volume in
several
important
aspects: it is
graduate-level;
computations
and graphics are
done in R; and

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*Financial
Statistics Data
Analysis
Solutions*

**many advanced
topics are
covered, for
example,
multivariate
distributions,
copulas,
Bayesian
computations,
VaR and
expected
shortfall, and
cointegration.
The**

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Financial

***prerequisites are
basic statistics
and probability,
matrices and
linear algebra,
and calculus.***

***Some exposure
to finance is
helpful.***

***with R examples
Basics of Applied
Statistics***

***The Theory and
Practice of***

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**Forecasting
Market Risk with
Implementation
in R and Matlab
Being Digital
Citizens
Statistics of
Financial
Markets
Confronting
Collapse**

The high-level
language of R is

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recognized as
one of the most
powerful and
flexible statistical
software
environments,
and is rapidly
becoming the
standard setting
for quantitative
analysis,
statistics and
graphics. R

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provides free
access to
unrivalled
coverage and
cutting-edge
applications,
enabling the user
to apply
numerous
statistical
methods ranging
from simple
regression to

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time series or
multivariate
analysis. Building
on the success of
the author's
bestselling
Statistics: An
Introduction
using R, The R
Book is packed
with worked
examples,
providing an all

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inclusive guide to
R, ideal for
novice and more
accomplished
users alike. The
book assumes no
background in
statistics or
computing and
introduces the
advantages of the
R environment,
detailing its

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applications in a
wide range of
disciplines.

Provides the first
comprehensive
reference manual
for the R
language,
including
practical
guidance and full
coverage of the
graphics

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facilities.

Introduces all the
statistical models
covered by R,
beginning with
simple classical
tests such as chi-
square and t-test.
Proceeds to
examine more
advance
methods, from
regression and

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analysis of
variance, through
to generalized
linear models,
generalized
mixed models,
time series,
spatial statistics,
multivariate
statistics and
much more. The
R Book is aimed
at

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undergraduates,
postgraduates
and professionals
in science,
engineering and
medicine. It is
also ideal for
students and
professionals in
statistics,
economics,
geography and
the social

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sciences.

Statistics Data
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Explores Rupert
Sheldrake's more
than 25 years of
research into
telepathy, staring
and intention,
precognition, and
animal
premonitions •
Shows that
unexplained
human

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abilities--such as
the sense of
being stared at
and phone
telepathy--are not
paranormal but
normal, part of
our biological
nature • Draws
on more than
5,000 case
histories, 4,000
questionnaire

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responses, and
the results of
experiments
carried out with
more than 20,000
people • Reveals
that our minds
and intentions
extend beyond
our brains into
the world around
us and even into
the future Nearly

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everyone has experienced the feeling of being watched or had their stare result in a glance in their direction.

The phenomenon has been cited throughout history in nearly every culture, along with other

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commonplace
“paranormal”
occurrences such
as premonitions
and telepathy. In
this newly
updated edition,
Sheldrake shares
his more than 25
years of research
into telepathy,
the power of
staring, remote

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Financial
viewing,
Statistics, Data
preognition, and
Analysis
animal
Solutions
premonitions.

Drawing on more than 5,000 case histories, 4,000 questionnaire responses, and the results of experiments on staring, thought transference,

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phone telepathy,
and other
phenomena
carried out with
more than 20,000
people as well as
reports and data
from dozens of
independent
research teams,
Sheldrake shows
that these
unexplained

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human
abilities--such as
the sense of
being stared
at--are not
paranormal but
normal, part of
our biological
nature. He
reveals that
telepathy
depends on social
bonds and traces

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Statistics, Data
Analysis
Solutions

its evolution from
the connections
between
members of
animal groups
such as flocks,
schools, and
packs. Sheldrake
shows that our
minds and
intentions extend
beyond our
brains into our

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surroundings
with invisible
connections that
link us to each
other, to the
world around us,
and even to the
future.

A complete set of
statistical tools
for beginning
financial analysts
from a leading

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authority Written
by one of the
leading experts
on the topic, An
Introduction to
Analysis of
Financial Data
with R explores
basic concepts of
visualization of
financial data.
Through a
fundamental

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balance between
theory and
applications, the
book supplies
readers with an
accessible
approach to
financial
econometric
models and their
applications to
real-world
empirical

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research. The author supplies a hands-on introduction to the analysis of financial data using the freely available R software package and case studies to illustrate actual implementations

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of the discussed
methods. The
book begins with
the basics of
financial data,
discussing their
summary
statistics and
related
visualization
methods.

Subsequent
chapters explore

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basic time series
analysis and
simple
econometric
models for
business, finance,
and economics as
well as related
topics including:
Linear time
series analysis,
with coverage of
exponential

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smoothing for
forecasting and
methods for
model

comparison

Different

approaches to

calculating asset

volatility and

various volatility

models High-

frequency

financial data and

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simple models for
price changes,
trading intensity,
and realized
volatility

Quantitative
methods for risk
management,
including value at
risk and
conditional value
at risk

Econometric and

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Financial
statistical
Statistics Data
methods for risk
Analysis
assessment based
Solutions
on extreme value
theory and
quantile
regression
Throughout the
book, the visual
nature of the
topic is
showcased
through

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Financial
graphical
Statistics Data
representations
Analysis
in R, and two
Solutions
detailed case
studies
demonstrate the
relevance of
statistics in
finance. A related
website features
additional data
sets and R scripts
so readers can

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create their own
simulations and
test their
comprehension of
the presented
techniques. An
Introduction to
Analysis of
Financial Data
with R is an
excellent book for
introductory
courses on time

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Financial
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series and
business
statistics at the u
pper-

undergraduate
and graduate
level. The book is
also an excellent
resource for
researchers and
practitioners in
the fields of
business, finance,

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Financial
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and economics
who would like to
enhance their
understanding of
financial data and
today's financial
markets.

This book
provides an
introduction to R
programming and
a summary of
financial

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mathematics. It is not always easy for graduate students to grasp an overview of the theory of finance in an abstract form. For newcomers to the finance industry, it is not always obvious how to apply the

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abstract theory to
the real financial
data they
encounter.

Introducing
finance theory
alongside
numerical
applications
makes it easier to
grasp the subject.
Popular
programming

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languages like
C++, which are
used in many
financial
applications are
meant for general-
purpose
requirements.
They are good for
implementing
large-scale
distributed
systems for

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simultaneously
valuing many
financial
contracts, but
they are not as
suitable for small-
scale ad-hoc
analysis or
exploration of
financial data.

The R
programming
language

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overcomes this problem. R can be used for numerical applications including statistical analysis, time series analysis, numerical methods for pricing financial contracts, etc.

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This book
provides an
overview of
financial

mathematics with
numerous
examples
numerically
illustrated using
the R
programming
language.

Economic and

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Financial
Statistics Data
Decisions Under
Risk Analysis

Solutions
Introduction to
Time Series and
Forecasting
A Practical Guide
to Financial Risk
Machine

Learning in
Finance

An Introduction
Code Flows and

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Shiny Apps for
Portfolio Analysis
*State of the art risk
management
techniques and pract
ices—supplemented
with interactive
analytics All too
often risk
management books
focus on risk
measurement details
without taking a*

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broader view.

Quantitative

Risk Management

delivers a synthesis

of common sense m

anagementtogether

with the cutting-

edge tools of

modern theory. This

bookpresents a road

map for tactical and

strategic decision

makingdesigned to

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*control risk and
capitalize on
opportunities.*

*Most provocatively it
challenges the
conventional
wisdom that
"risk management" is
or ever should be
delegated to a
separated department
. Good managers
have always known*

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*Financial
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*that managing risk
is central to a
financial firm and
must be the
responsibility
of anyone who
contributes to the
profit of the firm. A
guide to risk
management for
financial firms and
managers in the post-
crisis world,*

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*Quantitative Risk
Management*

*updates the
techniques and
tools used to
measure and
monitor risk.*

*These are often
mathematical and
specialized, but the
ideas are
simple. The book
starts with how we*

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*think about risk and
uncertainty,
then turns to a
practical explanation
of how risk is
measured in
today's complex
financial markets.
Covers everything
from risk measures,
probability,
and regulatory
issues to portfolio*

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*risk analytics and
reporting Includes
interactive graphs
and computer code
for portfolio risk and
analytics Explains
why tactical and
strategic decisions
must be made
at every level of the
firm and portfolio
Providing the
models, tools, and*

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*techniques firms
need to build the
best risk
management
practices,
Quantitative
Risk Management is
an essential volume
from an experienced
manager and
quantitative analyst.
This guide is for
practicing*

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*statisticians and
data scientists who
use IBM SPSS for
statistical analysis of
big data in business
and finance. This is
the first of a two-part
guide to SPSS for
Windows,
introducing data
entry into SPSS,
along with
elementary*

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*Financial
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*statistical and
graphical methods
for summarizing and
presenting data.*

*Part I also covers
the rudiments of
hypothesis testing
and business
forecasting while*

*Part II will present
multivariate
statistical methods,
more advanced*

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*forecasting
methods, and
multivariate
methods. IBM SPSS
Statistics offers a
powerful set of
statistical and
information analysis
systems that run on
a wide variety of
personal computers.
The software is built
around routines that*

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have been developed, tested, and widely used for more than 20 years. As such, IBM SPSS Statistics is extensively used in industry, commerce, banking, local and national governments, and education. Just a small subset of

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*users of the
package include the
major clearing
banks, the BBC,
British Gas, British
Airways, British
Telecom, the
Consumer
Association,
Eurotunnel, GSK,
TfL, the NHS, Shell,
Unilever, and
W.H.S. Although the*

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*emphasis in this
guide is on
applications of IBM
SPSS Statistics,
there is a need for
users to be aware of
the statistical
assumptions and
rationales
underpinning correct
and meaningful
application of the
techniques available*

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*in the package;
therefore, such
assumptions are
discussed, and
methods of
assessing their
validity are
described. Also
presented is the
logic underlying the
computation of the
more commonly
used test statistics*

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*in the area of
hypothesis testing.
Mathematical
background is kept
to a minimum.*

*This book is a
comprehensive
introduction to
financial modeling
that teaches
advanced
undergraduate and
graduate students in*

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*finance and
economics how to
use R to analyze
financial data and
implement financial
models. This text
will show students
how to obtain
publicly available
data, manipulate
such data,
implement the
models, and*

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*generate typical
output expected for
a particular analysis.*

*This text aims to
overcome several
common obstacles
in teaching financial
modeling. First,
most texts do not
provide students
with enough
information to allow
them to implement*

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Solutions*

models from start to finish. In this book, we walk through each step in relatively more detail and show intermediate R output to help students make sure they are implementing the analyses correctly. Second, most books

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*deal with sanitized
or clean data that
have been
organized to suit a
particular analysis.
Consequently, many
students do not
know how to deal
with real-world data
or know how to
apply simple data
manipulation
techniques to get*

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*the real-world data
into a usable form.*

*This book will
expose students to
the notion of data
checking and make
them aware of
problems that exist
when using real-
world data. Third,
most classes or
texts use expensive
commercial*

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*software or
toolboxes. In this
text, we use R to
analyze financial
data and implement
models. R and the
accompanying
packages used in
the text are freely
available; therefore,
any code or models
we implement do
not require any*

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*Financial
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*additional
expenditure on the
part of the student.*

*Demonstrating
rigorous techniques
applied to real-world
data, this text
covers a wide
spectrum of timely
and practical issues
in financial
modeling, including
return and risk*

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*measurement,
portfolio
management,
options pricing, and
fixed income
analysis.*

*An Introduction to
Statistical Learning
provides an
accessible overview
of the field of
statistical learning,
an essential toolset*

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*Financial
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*for making sense of
the vast and
complex data sets
that have emerged
in fields ranging
from biology to
finance to marketing
to astrophysics in
the past twenty
years. This book
presents some of
the most important
modeling and*

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prediction techniques, along with relevant applications. Topics include linear regression, classification, resampling methods, shrinkage approaches, tree-based methods, support vector machines,

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*clustering, and
more. Color
graphics and real-
world examples are
used to illustrate the
methods presented.
Since the goal of
this textbook is to
facilitate the use of
these statistical
learning techniques
by practitioners in
science, industry,*

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*and other fields,
each chapter
contains a tutorial
on implementing the
analyses and
methods presented
in R, an extremely
popular open source
statistical software
platform. Two of the
authors co-wrote
The Elements of
Statistical Learning*

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*(Hastie, Tibshirani
and Friedman, 2nd
edition 2009), a
popular reference
book for statistics
and machine
learning
researchers. An
Introduction to
Statistical Learning
covers many of the
same topics, but at
a level accessible to*

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a much broader audience. This book is targeted at statisticians and non-statisticians alike who wish to use cutting-edge statistical learning techniques to analyze their data. The text assumes only a previous course in linear

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*regression and no
knowledge of matrix
algebra.*

With R Examples

Data-Driven

Organization Design

Statistics and

Finance

Statistics and Data

Analysis for

Financial

Engineering

Computational

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*Financial
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Solutions*

*Finance and
Financial
Econometrics
A Modern
Perspective,
Second Edition*

The world is in the
midst of a storm that
has shaped the
history of modernity
along a double
fracture: on the one
hand, an

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environmental
fracture driven by a
technocratic and
capitalist civilization
that led to the
ongoing devastation
of the Earth's
ecosystems and its
human and non-
human communities
and, on the other, a
colonial fracture
instilled by Western

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colonization and imperialism that resulted in racial slavery and the domination of indigenous peoples and women in particular. In this important new book, Malcom Ferdinand challenges this double fracture, thinking from the

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Caribbean world.

Here, the slave ship
reveals the

inequalities that
continue during the
storm: some are
shackled inside the
hold and even
thrown overboard at
the first gusts of
wind. Drawing on
empirical and
theoretical work in

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the Caribbean,
Ferdinand
conceptualizes a
decolonial ecology
that holds protecting
the environment
together with the
political struggles
against
(post)colonial
domination,
structural racism,
and misogynistic

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practices. Facing
the storm, this book
is an invitation to
build a world-ship
where humans and
non-humans can
live together on a
bridge of justice and
shape a common
world. It will be of
great interest to
students and
scholars in

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environmental
humanities and
Latin American and
Caribbean studies,
as well as anyone
interested in
ecology, slavery,
and
(de)colonization.
Practice makes
perfect. Therefore
the best method of
mastering models is

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working with them.

This book contains
a large collection of
exercises and
solutions which will
help explain the
statistics of financial
markets. These
practical examples
are carefully
presented and
provide
computational

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solutions to specific problems, all of which are calculated using R and Matlab.

This study additionally looks at the concept of corresponding Quantlets, the name given to these program codes and which follow the name scheme

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SFSxyz123. The book is divided into three main parts, in which option pricing, time series analysis and advanced quantitative statistical techniques in finance is thoroughly discussed. The authors have overall

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successfully created
the ideal balance
between theoretical
presentation and
practical challenges.

Renowned
statistician R.G.
Miller set the pace
for statistics
students with
Beyond ANOVA:
Basics of Applied
Statistics. Designed

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to show students how to work with a set of "real world data," Miller's text goes beyond any specific discipline, and considers a whole variety of techniques from ANOVA to empirical Bayes methods; the jackknife, bootstrap methods; and the

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James-Stein estimator. This reissue of Miller's classic book has been revised by professors at Stanford University, California. As before, one of the main strengths of Beyond ANOVA is its promotion of the use of the most

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straightforward data analysis methods- giving students a viable option, instead of resorting to complicated and unnecessary tests. Assuming a basic background in statistics, Beyond ANOVA is written for undergraduates and graduate

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statistics students.

Its approach will
also be valued by
biologists, social
scientists,
engineers, and
anyone who may
wish to handle their
own data analysis.

The book that
inspired the movie
Collapse. The world
is running short of

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energy-especially
cheap, easy-to-find
oil. Shortages, along
with resulting price
increases, threaten
industrialized
civilization, the
global economy,
and our entire way
of life. In

Confronting
Collapse, author
Michael C. Ruppert,

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a former LAPD
narcotics officer
turned investigative
journalist, details the
intricate connections
between money and
energy, including
the ways in which oil
shortages and price
spikes triggered the
economic crash that
began in September
2008. Given the 96

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percent correlation
between economic
growth and
greenhouse gas
emissions and the
unlikelihood of
economic growth
without a spike in
energy use, Ruppert
argues that we are
not, in fact, on the
verge of economic
recovery, but on the

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verge of complete collapse. Ruppert's truth is not merely inconvenient. It is utterly devastating. But there is still hope. Ruppert outlines a 25-point plan of action, including the creation of a second strategic petroleum reserve for the use

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desire to learn R
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with the first step
in data science:
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wrangling data,
which in the
investment context

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means importing
asset prices,
converting to
returns, and
constructing a
portfolio. The next
section covers risk
and tackles
descriptive
statistics such as
standard deviation,
skewness, kurtosis,

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and their rolling
histories. The third
section focuses on
portfolio theory,
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Sharpe Ratio,
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French models. The
book concludes
with applications
for finding
individual asset

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contribution to risk
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*statistical
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in on data
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and weighting, it
also draws upon
ideas from diverse
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*influence
diagnostics,
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data smoothing,
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random
coefficients. The
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*the computation
of estimates and
give numerous
examples using
real data. The
book also includes
an extensive
treatment of
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variance functions
in regression.
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decade since the first edition of Measurement Error in Nonlinear Models splashed onto the scene, and research in the field has certainly not cooled in the interim. In fact, quite the opposite

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*has occurred. As a
result,*

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Error in Nonlinear
Models: A Modern
Perspective,
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has been*

*revamped and ex
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introduces
machine learning*

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treatment of
machine learning
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*towards
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learning for time
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arguably the most*

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readers'
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