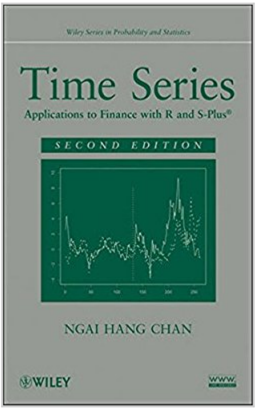

Time Series: Applications to Finance with R and S-Plus

By Ngai Hang Chan

Time Series: Applications to Finance with R and S-Plus By Ngai Hang Chan

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- Nonstationarity
- Heteroscedasticity
- Multivariate time series
- State space modeling and stochastic volatility
- Multivariate GARCH
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Editorial Review

Review
"Both are on topics of intense interest among academicians and financial practitioners. Their inclusoin makes the book more up-to-date and hopefully entertains a broader spectrum of readers. Upon many requests from users of the first edition, a new chapter on solutions to selected exercises has also been prepared so as to make the book more accessible to instructors and students alike." (Mathematical Reviews, 2011)

About the Author

NGAI HANG CHAN, PhD, is Head and Chair Professor of Statistics at the Chinese University of Hong Kong. He has published extensively in the areas of time series, statistical finance, econometrics, risk management, and stochastic processes. A Fellow of the Institute of Mathematical Statistics and the American Statistical Association, Dr. Chan is the coauthor of Simulation Techniques in Financial Risk Management, also published by Wiley.

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