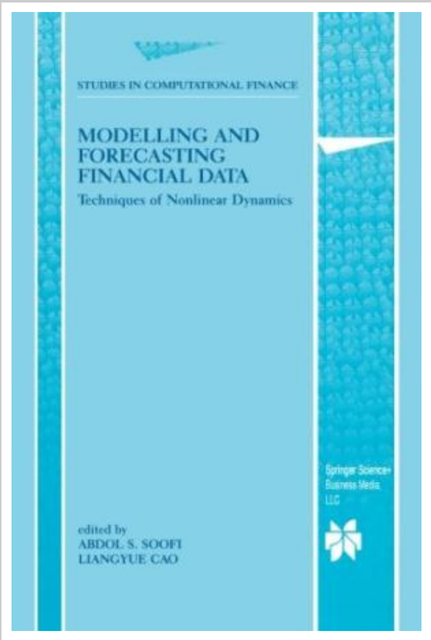

Modelling and Forecasting Financial Data

By Soofi, Abdol S. / Liangyue Cao

Book Condition: New. Publisher/Verlag: Springer, Berlin | Techniques of Nonlinear Dynamics | Modelling and Forecasting Financial Data brings together a coherent and accessible set of chapters on recent research results on this topic. To make such methods readily useful in practice, the contributors to this volume have agreed to make available to readers upon request all computer programs used to implement the methods discussed in their respective chapters. Modelling and Forecasting Financial Data is a valuable resource for researchers and graduate students studying complex systems in finance, biology, and physics, as well as those applying such methods to nonlinear time series analysis and signal processing. | List of Figures. List of Tables. Preface. Contributing Authors. Introduction; A.S. Soofi, Liangyue Cao. Part I: Embedding Theory: Time-Delay Phase Space Reconstruction and Detection of Nonlinear Dynamics. 1. Embedding Theory: Introduction and Applications to Time Series Analysis; F. Strozzi, J.M. Zaldivar. 2. Determining Minimum Embedding Dimension; Liangyue Cao. 3. Mutual Infomation and Relevant Variables for Predictions; B. Pompe. Part. II: Methods of Nonlinear Modelling and Forecasting. 4. State Space Local Linear Prediction; D. Kugiumtzis. 5. Local Polynomial Prediction and Volatility Estimation in Financial Time Series; Zhan-Qian Lu. 6. Kalman Filtering of Time Series Data;...

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