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Non Linear Time Series Models In Empirical Finance

JAN G. DE GOOIJER

Non Linear Time Series Models In Empirical Finance:

Non-Linear Time Series Models in Empirical Finance Philip Hans Franses,Dick van Dijk,2000-07-27 Although many of the models commonly used in empirical finance are linear the nature of financial data suggests that non linear models are more appropriate for forecasting and accurately describing returns and volatility The enormous number of non linear time series models appropriate for modeling and forecasting economic time series models makes choosing the best model for a particular application daunting This classroom tested advanced undergraduate and graduate textbook first published in 2000 provides a rigorous treatment of recently developed non linear models including regime switching and artificial neural networks The focus is on the potential applicability for describing and forecasting financial asset returns and their associated volatility The models are analysed in detail and are not treated as black boxes Illustrated using a wide range of financial data drawn from sources including the financial markets of Tokyo London and Frankfurt

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[Outliers in Nonlinear Time Series Econometrics](#) Jussi Tolvi,2001 [Nonlinear Time Series Modelling in Empirical Finance](#) Sercan Eraslan,2016 [Journal of Empirical Finance](#) ,2000 [INTERNATIONAL JOURNAL OF FORECASTING](#) JAN G. DE GOOIJER,2002

[Nonlinear Modelling of High Frequency Financial Time Series](#) Christian L. Dunis,1998-07-09 The mathematical techniques and models used in the forecasting of financial markets grow ever more sophisticated as books traders analysts and investors seek to gain an edge on their competitors This text focuses on the issue of non linear modelling of high frequency financial data Non linearity refers to situations in which there is a high degree of apparent randomness to the way in which a particular financial measure price interest rate or exchange rate moves with time

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[International Journal of forecasting](#) ,2004 **Journal of Economic Literature** ,2003 [Asian-African Journal of Economics and Econometrics](#) ,2007 **Nonlinear Time Series Analysis of Economic and Financial Data** Philip Rothman,1999-01-31 Nonlinear Time Series Analysis of Economic and Financial Data provides an examination of the flourishing interest that has developed in this area over the past decade The constant theme throughout this work is that

standard linear time series tools leave unexamined and unexploited economically significant features in frequently used data sets. The book comprises original contributions written by specialists in the field and offers a combination of both applied and methodological papers. It will be useful to both seasoned veterans of nonlinear time series analysis and those searching for an informative panoramic look at front line developments in the area.

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