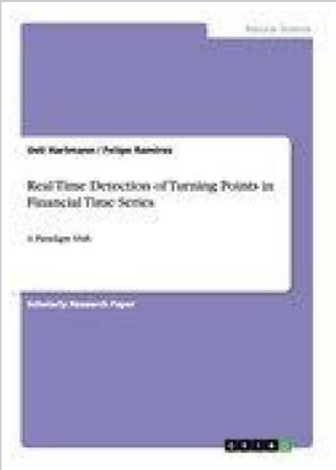

DOWNLOAD PDF

Real Time Detection of Turning Points in Financial Time Series

By Ueli Hartmann

GRIN Verlag Gmbh Jul 2013, 2013. Taschenbuch. Book Condition: Neu. 211x149x15 mm. This item is printed on demand - Print on Demand Neuware - Scholarly Research Paper from the year 2012 in the subject Mathematics - Applied Mathematics, grade: 5.5, ZHAW Zürcher Hochschule für Angewandte Wissenschaften, language: English, comment: Econometrics, Frequential Analysis, Applied Mathematics , abstract: As a consequence of the recent financial crisis, institutions are increasingly interested in identifying turning points in financial time series. The accurate and early identification of these turning points can result in the optimal exploitation of the invested capital and profit maximization.Most existing methods for the real-time identification of turning points have proved unreliable and therefore the need to develop a cutting-edge model. The DFA methodology of Prof. Dr. Marc Wildi is one promising real-time procedure that seeks to solve this problem.The purpose of this thesis is the evaluation and comparison of different variants of the DFA procedure in order to find a method for the effective identification of turning points in important financial time series, such as the S&P 500 and the EUROSTOXX 50 and their implied volatility indices (VIX and VSTOXX, resp.). Further, this thesis aims to develop a suitable investment strategy...

READ ONLINE
[3.97 MB]

Reviews

It becomes an amazing pdf which i actually have at any time read through. This can be for all those who statte there had not been a worthy of reading through. You wont sense monotony at anytime of your own time (that's what catalogues are for relating to should you check with me).
-- ***Claud Kris***

If you need to adding benefit, a must buy book. It is writter in easy words and phrases and not difficult to understand. Your daily life span is going to be transform when you complete reading this article publication.
-- ***Ricky Leannon***