Find Kindle

MULTI-FACTOR MODELS AND SIGNAL PROCESSING TECHNIQUES: APPLICATION TO QUANTITATIVE FINANCE (HARDBACK)



ISTE Ltd and John Wiley Sons Inc, United Kingdom, 2013. Hardback. Condition: New. New. Language: English . Brand New Book. With recent outbreaks of multiple large-scale financial crises, amplified by interconnected risk sources, a new paradigm of fund management has emerged. This new paradigm leverages embedded quantitative processes and methods to provide more transparent, adaptive, reliable and easily implemented risk assessment-based practices. This book surveys the most widely used factor models employed within the field of financial asset pricing. Through...

Download PDF Multi-Factor Models and Signal Processing Techniques: Application to Quantitative Finance (Hardback)

- · Authored by Emmanuelle Jay, Patrick Duvaut, Serges Darolles
- · Released at 2013



Filesize: 3.33 MB

Reviews

This ebook is great. It is definitely basic but shocks from the 50 percent of your publication. Its been printed in an exceedingly basic way and it is only right after i finished reading this book where basically changed me, modify the way in my opinion.

-- Mckayla Ritchie

This is the finest book i have got study right up until now. I am quite late in start reading this one, but better then never. Once you begin to read the book, it is extremely difficult to leave it before concluding.

-- Keanu Johns

This is the finest book i have read until now. It is filled with wisdom and knowledge You can expect to like just how the author compose this ebook.

-- Tobin Lesch