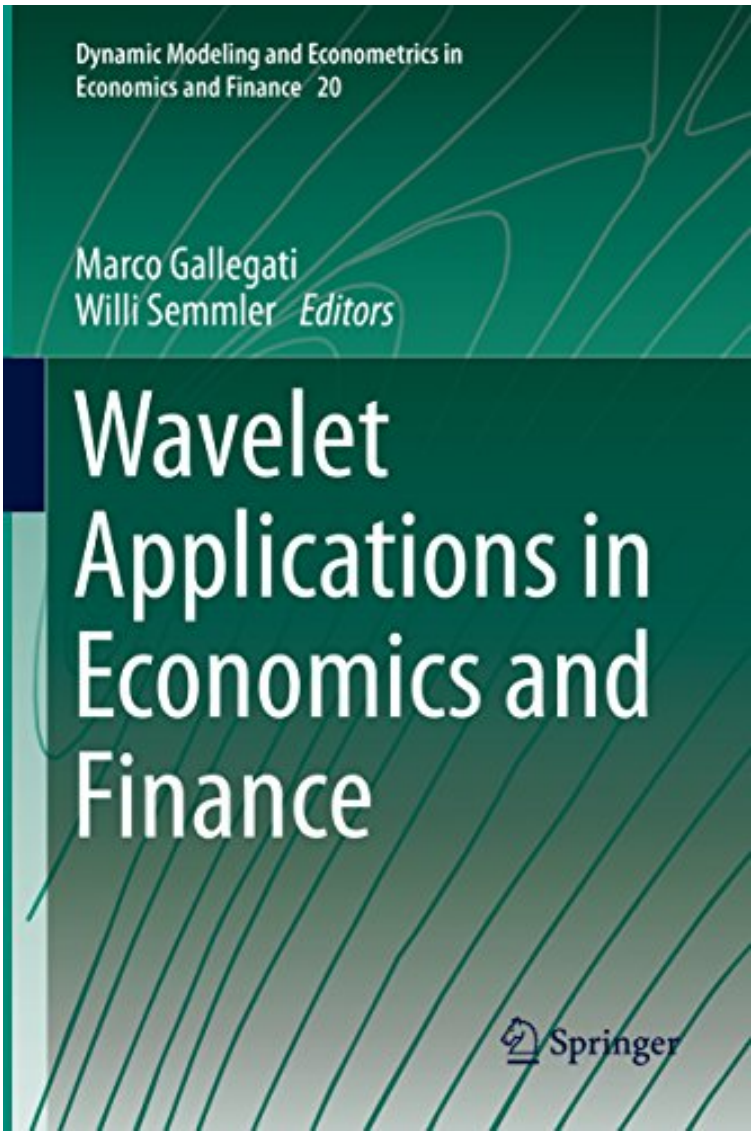
Wavelet Applications in Economics and Finance (Dynamic Modeling and Econometrics in Economics and Finance)

From Springer
*audiobook | *ebooks | Download PDF | ePub | DOC*



#4372881 in eBooks 2014-08-04 2014-08-04File Name: B00S179O6U | File size: 78.Mb

From Springer : Wavelet Applications in Economics and Finance (Dynamic Modeling and Econometrics in Economics and Finance) before purchasing it in order to gage whether or not it would be worth my time, and all praised Wavelet Applications in Economics and Finance (Dynamic Modeling and Econometrics in Economics and Finance):

1 of 1 people found the following review helpful. It's simple collection of academic articles but m y expectation ...By

CustomerIt's simple collection of academic articles but m y expectation was some theoretical background about wavelet theory in econ/fin.

This book deals with the application of wavelet and spectral methods for the analysis of nonlinear and dynamic processes in economics and finance. It reflects some of the latest developments in the area of wavelet methods applied to economics and finance. The topics include business cycle analysis, asset prices, financial econometrics, and forecasting. An introductory paper by James Ramsey, providing a personal retrospective of a decade's research on wavelet analysis, offers an excellent overview over the field.

From the Back CoverThis book deals with the application of wavelet and spectral methods for the analysis of nonlinear and dynamic processes in economics and finance. It reflects some of the latest developments in the area of wavelet methods applied to economics and finance. The topics include business cycle analysis, asset prices, financial econometrics, and forecasting. An introductory paper by James Ramsey, providing a personal retrospective of a decade's research on wavelet analysis, offers an excellent overview over the field.?