



# Statistics of Financial Markets: An Introduction (Universitext)

By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner

Download now

Read Online 

**Statistics of Financial Markets: An Introduction (Universitext)** By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner

1

**Statistics of Financial Markets** presents in a vivid yet concise style the necessary statistical and mathematical background for Financial Engineers and introduces to the main ideas in mathematical finance and financial statistics. Topics covered are, among others, option valuation, financial time series analysis, value-at-risk, copulas, and statistics of the extremes.

The underlying structure of the book, i.e. basic tools in mathematical finance, financial time series analysis and applications to given problems of financial markets, allows the book to be used as a basis for lectures, seminars and even crash courses on the topic.

A full set of transparencies can be downloaded using the registration card at the back of the book. The registration card also allows the use of the e-book version with links to world wide computing servers.

 [Download Statistics of Financial Markets: An Introduction \( ...pdf](#)

 [Read Online Statistics of Financial Markets: An Introduction ...pdf](#)

# Statistics of Financial Markets: An Introduction (Universitext)

By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner

**Statistics of Financial Markets: An Introduction (Universitext)** By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner

1

**Statistics of Financial Markets** presents in a vivid yet concise style the necessary statistical and mathematical background for Financial Engineers and introduces to the main ideas in mathematical finance and financial statistics. Topics covered are, among others, option valuation, financial time series analysis, value-at-risk, copulas, and statistics of the extremes.

The underlying structure of the book, i.e. basic tools in mathematical finance, financial time series analysis and applications to given problems of financial markets, allows the book to be used as a basis for lectures, seminars and even crash courses on the topic.

A full set of transparencies can be downloaded using the registration card at the back of the book. The registration card also allows the use of the e-book version with links to world wide computing servers.

**Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner Bibliography**

- Sales Rank: #4957040 in Books
- Brand: Brand: Springer
- Published on: 2004-11-18
- Original language: English
- Number of items: 1
- Dimensions: 9.21" h x .91" w x 6.14" l, 1.49 pounds
- Binding: Paperback
- 424 pages

 [Download Statistics of Financial Markets: An Introduction \( ...pdf](#)

 [Read Online Statistics of Financial Markets: An Introduction ...pdf](#)

---

**Download and Read Free Online Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner**

---

## **Editorial Review**

### **Review**

From reviews of the first edition:

"The book starts ... with five eye-catching pages that reproduce a student's handwritten notes for the examination that is based on this book. ... The material is well presented with a good balance between theoretical and applied aspects. ... The book is an excellent demonstration of the power of stochastics .... The author's goal is well achieved: this book can satisfy the needs of different groups of readers .... this book can, and I expect it will, be successfully used .... The variety of interrelated topics ... students as well as for their teachers." (Jordan Stoyanov, Journal of the Royal Statistical Society, Vol. 168 (4), 2005)

"This book provides a statistical approach to the theoretical and practical issues relating to stock trading. Written by three specialists in closely related fields, it is highly useful for anyone interested in the mathematical and statistical aspects of finance .... Its structure highlights a logical link ... thus presenting itself as a good reference not only for students and lecturers but also for researchers – in particular those keenly interested in the dynamics of the stock market. It provides a step forward towards ...." (Kassim S. Mwitondi, Journal of Applied Statistics, Vol. 32 (4), 2005)

"This book, a textbook as a matter of fact, deals with some of the statistical techniques which are most actively used in the analysis of financial time series .... These are the lecture notes of a course on the subject, which have been carefully edited, and presented in book format. As such, it is a good textbook: lots of insights, careful presentations, ordered introduction." (José Lúis Fernandez Perez, Zentralblatt MATH, Vol. 1059 (10), 2005)

"This textbook presents an introduction to financial mathematics for a graduate level course. The text briefly introduces the concepts of probability theory .... The book could be used for teaching a post-graduate (honours and masters level), course in financial mathematics." (Gary D Sharp, South African Statistical Journal, March 2005)

## **Users Review**

### **From reader reviews:**

#### **Pablo Torrey:**

In this 21st millennium, people become competitive in every single way. By being competitive currently, people have to do something to make these survive, being in the middle of the actual crowded place and notice by means of surrounding. One thing that occasionally many people have underestimated this for a while is reading. Sure, by reading a e-book your ability to survive raise then having chance to endure than other is high. For you personally who want to start reading some sort of book, we give you this Statistics of Financial Markets: An Introduction (Universitext) book as beginning and daily reading book. Why, because this book is usually more than just a book.

**Michael Watkins:**

Often the book Statistics of Financial Markets: An Introduction (Universitext) will bring someone to the new experience of reading a new book. The author style to spell out the idea is very unique. If you try to find new book to see, this book very acceptable to you. The book Statistics of Financial Markets: An Introduction (Universitext) is much recommended to you to learn. You can also get the e-book in the official web site, so you can quicker to read the book.

**Dina Hirsch:**

Playing with family within a park, coming to see the ocean world or hanging out with good friends is thing that usually you may have done when you have spare time, after that why you don't try issue that really opposite from that. A single activity that make you not feeling tired but still relaxing, trilling like on roller coaster you have been ride on and with addition of information. Even you love Statistics of Financial Markets: An Introduction (Universitext), you can enjoy both. It is excellent combination right, you still wish to miss it? What kind of hang-out type is it? Oh can happen its mind hangout men. What? Still don't have it, oh come on its called reading friends.

**Jack Bell:**

Would you one of the book lovers? If yes, do you ever feeling doubt while you are in the book store? Make an effort to pick one book that you just dont know the inside because don't judge book by its handle may doesn't work here is difficult job because you are frightened that the inside maybe not because fantastic as in the outside seem likes. Maybe you answer is usually Statistics of Financial Markets: An Introduction (Universitext) why because the wonderful cover that make you consider in regards to the content will not disappoint an individual. The inside or content will be fantastic as the outside as well as cover. Your reading sixth sense will directly make suggestions to pick up this book.

**Download and Read Online Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner #8Q0T9PLO7FI**

# **Read Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner for online ebook**

Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner books to read online.

## **Online Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner ebook PDF download**

**Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner Doc**

**Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner MobiPocket**

**Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner EPub**

**8Q0T9PLO7FI: Statistics of Financial Markets: An Introduction (Universitext) By Jürgen Franke, Wolfgang K. Härdle, Christian M. Hafner**