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Inside Volatility Filtering: Secrets of the Skew (Hardback)

By Alireza Javaheri

John Wiley Sons Inc, United States, 2015. Hardback. Book Condition: New. 2nd Revised edition. 234 x 172 mm. Language: English . Brand New Book. A new, more accurate take on the classical approach to volatility evaluation Inside Volatility Filtering presents a new approach to volatility estimation, using financial econometrics based on a more accurate estimation of the hidden state. Based on the idea of filtering , this book lays out a two-step framework involving a Chapman-Kolmogorov prior distribution followed by Bayesian posterior distribution to develop a robust estimation based on all available information. This new second edition includes guidance toward basing estimations on historic option prices instead of stocks, as well as Wiener Chaos Expansions and other spectral approaches. The author s statistical trading strategy has been expanded with more in-depth discussion, and the companion website offers new topical insight, additional models, and extra charts that delve into the profitability of applied model calibration. You ll find a more precise approach to the classical time series and financial econometrics evaluation, with expert advice on turning data into profit. Financial markets do not always behave according to a normal bell curve. Skewness creates uncertainty and surprises, and tarnishes trading performance, but...



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