



Applied Finance and General Statistical Analysis: With SAS Examples, First Edition (Paperback)

By David J Moore Ph D

Createspace, United States, 2010. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****. The content of this book was initially assembled during my Ph.D. studies at the University of Tennessee as a means to keep track of lessons learned applying statistical analysis to finance and economic problems. Quite often I encountered scenarios where available documentation was limited, nonexistent, or was inadequately explained. It is my hope that this book fills in gaps in understanding for you as it has for me. The first eight chapters of this book provide some of the fundamental statistical analyses (i.e., converting low-frequency data to high-frequency data and performing univariate statistics). From there more in-depth statistical analysis is covered in chapter nine which includes a discussion of asset pricing using GMM with detailed examples and chapter 10 with a discussion on the GRS test statistic. Chapter 11 goes even deeper with detailed discussions on stationarity; autocorrelation detection and correction; and heteroscedasticity detection, correction, and modeling, also including detailed examples. The book concludes with chapters 12, 13, and 14 that cover issues related with WRDS, CRSP, Compustat, and interest rate database utilization. Please visit my website and blog for up-to-date analysis...



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