



## Hidden Markov Models in Finance (Hardback)

By -

Springer-Verlag New York Inc., United States, 2007. Hardback. Condition: New. 2007 ed.. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.A number of methodologies have been employed to provide decision making solutions globalized markets. Hidden Markov Models in Finance offers the first systematic application of these methods to specialized financial problems: option pricing, credit risk modeling, volatility estimation and more. The book provides tools for sorting through turbulence, volatility, emotion, chaotic events - the random noise of financial markets - to analyze core components.



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