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Multivariate Nonparametric Regression and Visualization: with R and Applications to Finance (Hardback)

By Jussi Klemela

John Wiley and Sons Ltd, United States, 2014. Hardback. Book Condition: New. New.. 236 x 157 mm. Language: English . Brand New Book. A modern approach to statistical learning and its applications through visualization methods With a unique and innovative presentation, Multivariate Nonparametric Regression and Visualization provides readers with the core statistical concepts to obtain complete and accurate predictions when given a set of data. Focusing on nonparametric methods to adapt to the multiple types of data generating mechanisms, the book begins with an overview of classification and regression. The book then introduces and examines various tested and proven visualization techniques for learning samples and functions. Multivariate Nonparametric Regression and Visualization identifies risk management, portfolio selection, and option pricing as the main areas in which statistical methods may be implemented in quantitative finance. The book provides coverage of key statistical areas including linear methods, kernel methods, additive models and trees, boosting, support vector machines, and nearest neighbor methods. Exploring the additional applications of nonparametric and semiparametric methods, Multivariate Nonparametric Regression and Visualization features: * An extensive appendix with R-package training material to encourage duplication and modification of the presented computations and research * Multiple examples to demonstrate the applications in...



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