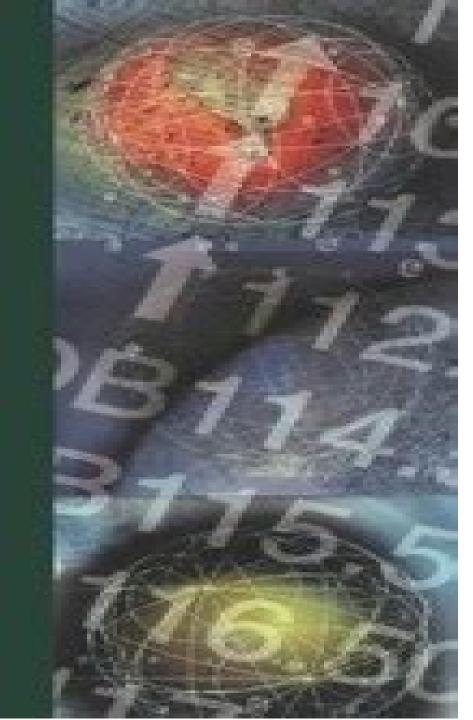
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Financial Surveillance Marianne Frisen, 2008-02-28 This is the first book length treatment of statistical surveillance methods used in financial analysis It contains carefully selected chapters written by specialists from both fields and strikes a balance between the financial and statistical worlds enhancing future collaborations between the two areas and enabling more successful prediction of financial market trends The book discusses in detail schemes for different control charts and different linear and nonlinear time series models and applies methods to real data from worldwide markets as well as including simulation studies **Option Pricing and Estimation of Financial Models with R** Stefano M. Iacus, 2011-02-23 Presents inference and simulation of stochastic process in the field of model calibration for financial times series modelled by continuous time processes and numerical option pricing Introduces the bases of probability theory and goes on to explain how to model financial times series with continuous models how to calibrate them from discrete data and further covers

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