Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics)

Stefano M. Iacus

Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics)

Stefano M. Iacus

Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) Stefano M. Iacus

This book is unique because of its focus on the practical implementation of the simulation and estimation methods presented. The book will be useful to practitioners and students with only a minimal mathematical background because of the many R programs, and to more mathematically-educated practitioners.Many of the methods presented in the book have not been used much in practice because the lack of an implementation in a unified framework. This book fills the gap.With the R code included in this book, a lot of useful methods become easy to use for practitioners and students. An R package called 'sde' provides functions with easy interfaces ready to be used on empirical data from real life applications. Although it contains a wide range of results, the book has an introductory character and necessarily does not cover the whole spectrum of simulation and inference for general stochastic differential equations.The book is organized into four chapters. The first one introduces the subject and presents several classes of processes used in many fields of mathematics, computational biology, finance and the social sciences. The second chapter is devoted to simulation schemes and covers new methods not available in other publications. The third one focuses on parametric estimation techniques. In particular, it includes exact likelihood inference, approximated and pseudo-likelihood methods, estimating functions, generalized method of moments, and other techniques. The last chapter contains miscellaneous topics like nonparametric estimation, model identification and change point estimation. The reader who is not an expert in the R language will find a concise introduction to this environment focused on the subject of the book. A documentation page is available at the end of the book for each R function presented in the book.

Download and Read Free Online Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) Stefano M. Iacus

---

From reader reviews:

Georgia Martinez:

This Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) are usually reliable for you who want to certainly be a successful person, why. The explanation of this Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) can be among the great books you must have is actually giving you more than just simple reading through food but feed an individual with information that might be will shock your prior knowledge. This book is usually handy, you can bring it everywhere and whenever your conditions in the e-book and printed people. Beside that this Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) giving you an enormous of experience including rich vocabulary, giving you trial run of critical thinking that we know it useful in your day exercise. So , let's have it and luxuriate in reading.

Steve Bennett:

Your reading 6th sense will not betray an individual, why because this Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) book written by well-known writer we are excited for well how to make book that may be understand by anyone who have read the book. Written with good manner for you, dripping every ideas and writing skill only for eliminate your personal hunger then you still uncertainty Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) as good book but not only by the cover but also by the content. This is one guide that can break don't determine book by its cover, so do you still needing a different sixth sense to pick this specific!? Oh come on your reading through sixth sense already told you so why you have to listening to another sixth sense.

Gregory Anderson:

Is it an individual who having spare time after that spend it whole day by means of watching television programs or just lying down on the bed? Do you need something new? This Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) can be the response, oh how comes? A book you know. You are and so out of date, spending your time by reading in this brand new era is common not a nerd activity. So what these textbooks have than the others?

Thomas White:

As a university student exactly feel bored to be able to reading. If their teacher asked them to go to the library or to make summary for some reserve, they are complained. Just minor students that has reading's heart and soul or real their pastime. They just do what the instructor want, like asked to go to the library. They go to at this time there but nothing reading seriously. Any students feel that reading through is not important, boring in addition to can't see colorful pictures on there. Yeah, it is being complicated. Book is very important for yourself. As we know that on this era, many ways to get whatever we want. Likewise word says, ways to reach Chinese's country. Therefore this Simulation and Inference for Stochastic

Differential Equations (Springer Series in Statistics) can make you feel more interested to read.

Download and Read Online Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) Stefano M. Iacus #JX4CRKT30F9

Read Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) by Stefano M. Iacus for online ebook

Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) by Stefano M. Iacus Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) by Stefano M. Iacus books to read online.

Online Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) by Stefano M. Iacus ebook PDF download

Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) by Stefano M. Iacus Doc

Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) by Stefano M. Iacus Mobipocket

Simulation and Inference for Stochastic Differential Equations (Springer Series in Statistics) by Stefano M. Iacus EPub