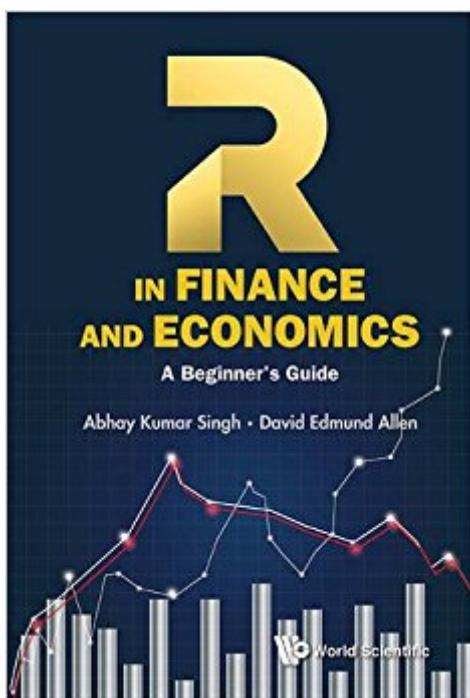


The book was found

R In Finance And Economics: A Beginner's Guide



Synopsis

This book provides an introduction to the statistical software R and its application with an empirical approach in finance and economics. It is specifically targeted towards undergraduate and graduate students. It provides beginner-level introduction to R using RStudio and reproducible research examples. It will enable students to use R for data cleaning, data visualization and quantitative model building using statistical methods like linear regression, econometrics (GARCH etc), Copulas, etc. Moreover, the book demonstrates latest research methods with applications featuring linear regression, quantile regression, panel regression, econometrics, dependence modelling, etc. using a range of data sets and examples. Readership: Undergraduate and graduate students who are interested in statistical software R and its applications.

Book Information

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Customer Reviews

"One of the best R guides on the market! Although written for beginners, advanced users also will learn a lot." -- Ostap Okhrin, Chair of Statistics and Econometrics, Dresden University of Technology, Germany "This excellent book provides an accessible introduction to the use of R for empirical research in finance and economics. It includes an introduction to the basics of programming and data handling in R, and graphical and basic statistical analyses, before proceeding to a discussion of more complex modelling in finance and economics. The book should be invaluable to students, researchers, and practitioners who want to use R as a research tool in a number of disciplines, especially in economics and finance." -- Michael McAleer, University Distinguished Chair Professor, National Tsing Hua University, Taiwan

Dr Abhay Kumar Singh is a Lecturer in the School of Business & Law at Edith Cowan University (ECU), Perth Australia. He has a Bachelor of Technology degree in Information Technology and an MBA from the Indian Institute of Information Technology & Management Gwalior, India (2009). He completed his PhD in Finance from Edith Cowan University, Perth, Australia in 2011 and was awarded the University Research Medal for an outstanding thesis. He is a big believer in open source software and has been using R for statistical computing including quantitative research methods for over 4 years. He has over five years' experience in Financial Risk Modelling & Research. He started his career as a Research Associate at ECU in 2009 and has since co-authored over 20 journal publications, 16 book chapters and several conference papers on a range of topics including, finance, investments, econometrics, machine learning, data mining and multivariate statistics. Professor David Allen is an Adjunct Professor in the Center for Applied Financial studies at the University of South Australia and a Visiting Professor in the School of Mathematics and Statistics at the University of Sydney. He has an Honours degree in Economics from St. Andrews University in Scotland (1970), an MPhil in the History of Economic thought completed at Leicester University in England (1976) and a PhD in Finance from the University of Western Australia (1996). He is a Fellow (F Fin) of the Financial Services Institute of Australia, The Modelling and Simulation Society of Australia and New Zealand (FMSSANZ) and a Fellow of the International Institute of Engineering and Technology (FIET). He was a member of the executive of the Australian Research Council funded Financial Integrity Research Network (FIRN) for the original 5 years from its inception in 2005, when it was funded by the ARC. He has been employed in a number of Universities, these include: De Montfort University in Leicester, England, in the Faculty of Business and Law, as a Lecturer in economics and finance (1975–1979). The University of Edinburgh, in Scotland, in the Business School as a Lecturer in Finance (1979–1986). The University of Western Australia, in the Business School, as a Lecturer/Senior Lecturer in Finance (1986–1992). At Curtin University as the Challenge Bank Professor of Finance (1992–1996) and Edith Cowan University where he was the Foundation Professor of Finance from 1996 to July 2013. He has published three books and monographs, co-authored 38 book chapters, and over 100 refereed journal publications on a diverse range of topics covering business economics, finance, investments, risk analysis, time series econometrics and statistics.

Supplementary material cannot be download from the the website provided by authors. Therefore, I cannot access all the R code and examples, data and generated figures used in this book as

suggested in page xi.

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