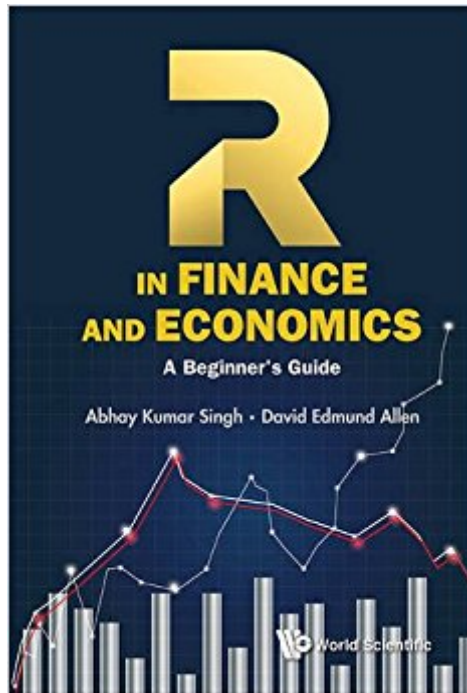




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R In Finance And Economics: A Beginner's Guide



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

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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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