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Lei Huang

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In Search of Information: Use of Google Trends' Data to Narrow Information Gaps for Low-income Developing Countries Mr.Futoshi Narita,Rujun Yin,2018-12-14 Timely data availability is a long standing challenge in policy making and analysis for low income developing countries This paper explores the use of Google Trends data to narrow such information gaps and finds that online search frequencies about a country significantly correlate with macroeconomic variables e g real GDP inflation capital flows conditional on other covariates The correlation with real GDP is stronger than that of nighttime lights whereas the opposite is found for emerging market economies The search frequencies also improve out of sample forecasting performance albeit slightly demonstrating their potential to facilitate timely assessments of economic conditions in low income developing countries

Hands-On Data Analysis in R for Finance Jean-Francois Collard,2022-11-16 The subject of this textbook is to act as an introduction to data science data analysis applied to finance using R and its most recent and freely available extension libraries The targeted academic level is undergrad students with a major in data science and or finance and graduate students and of course practitioners or professionals who need a desk reference Assumes no prior knowledge of R The content has been tested in actual university classes Makes the reader proficient in advanced methods such as machine learning time series analysis principal component analysis and more Gives comprehensive and detailed explanations on how to use the most recent and free resources such as financial and statistics libraries or open database on the internet

Financial Analytics with R Mark J. Bennett,Dirk L. Hugen,2016-10-06 Are you innately curious about dynamically inter operating financial markets Since the crisis of 2008 there is a need for professionals with more understanding about statistics and data analysis who can discuss the various risk metrics particularly those involving extreme events By providing a resource for training students and professionals in basic and sophisticated analytics this book meets that need It offers both the intuition and basic vocabulary as a step towards the financial statistical and algorithmic knowledge required to resolve the industry problems and it depicts a systematic way of developing analytical programs for finance in the statistical language R Build a hands on laboratory and run many simulations Explore the analytical fringes of investments and risk management Bennett and Hugen help profit seeking investors and data science students sharpen their skills in many areas including time series forecasting portfolio selection covariance clustering prediction and derivative securities

Decision Economics. Designs, Models, and Techniques for Boundedly Rational Decisions Edgardo Bucciarelli,Shu-Heng Chen,Juan Manuel Corchado,2018-12-28 The special session on Decision Economics DECON is a scientific forum held annually which is focused on sharing ideas projects research results models and experiences associated with the complexity of behavioural decision processes and socio economic phenomena In 2018 DECON was held at Campus Tecnol gico de la F brica de Armas University of Castilla La Mancha Toledo Spain as part of the 15th International Conference on Distributed Computing and Artificial Intelligence For the third consecutive year this book

have drawn inspiration from Herbert A Simon's interdisciplinary legacy and in particular is devoted to designs models and techniques for boundedly rational decisions involving several fields of study and expertise It is worth noting that the recognition of relevant decision making takes place in a range of critical subject areas and research fields including economics finance information systems small and international business management operations and production Therefore decision making issues are of fundamental importance in all branches of economics addressed with different methodological approaches As a matter of fact the study of decision making has become the focus of intense research efforts both theoretical and applied forming a veritable bridge between theory and practice as well as science and business organisations whose pillars are based on insightful cutting edge experimental behavioural and computational approaches on the one hand and celebrating the value of science as well as the close relationship between economics and complexity on the other In this respect the international scientific community acknowledges Herbert A Simon's research endeavours to understand the processes involved in economic decision making and their implications for the advancement of economic professions Within the field of decision making indeed Simon has become a mainstay of bounded rationality and satisficing His rejection of the standard unrealistic decision making models adopted by neoclassical economists inspired social scientists worldwide with the purpose to develop research programmes aimed at studying decision making empirically experimentally and computationally The main achievements concern decision making for individuals firms markets governments institutions and last but not least science and research This book of selected papers tackles these issues that Simon broached in a professional career spanning more than sixty years The Editors of this book dedicated it to Herb

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Risk Measures with Applications in Finance and Economics Michael McAleer, Wing-Keung Wong, 2019-07-23 Risk measures play a vital role in many subfields of economics and finance It has been proposed that risk measures could be analysed in relation to the performance of variables extracted from empirical real world data For example risk measures may help inform effective monetary and fiscal policies and therefore the further development of pricing models for financial assets such as equities bonds currencies and derivative securities A Special Issue of Risk Measures with Applications in Finance and Economics will be devoted to advancements in the mathematical and statistical development of risk measures with applications in finance and economics This Special Issue will bring together the theory practice and real world applications of risk measures This book is a collection of papers published in the Special Issue of Risk Measures with Applications in Finance and Economics for Sustainability in 2018

Capital Asset Pricing Model (CAPM). A Case Study Alexander Moßhammer, Elias Danzl, Kilian Altenberger, 2015-02-02 Seminar paper from the year 2015 in the subject Business economics Investment and Finance grade 1.00 University of Innsbruck Department of Banking and Finance course Proseminar Financial Management language English abstract The purpose of this paper is to do empirical research on the capital asset pricing model The bases of our research are the returns of three stocks the S P 500 index which represents the market and the LIBOR as a proxy for the risk free interest rate The three companies that were chosen in this paper were Kellogg Company KB Financial Group Inc and Kate Spade Company and all of them in combination represent our fictive market

Bitcoin Pricing. An Empirical Analysis Andreas Bialek, 2019-04-01 Master's Thesis from the year 2018 in the subject Business economics Miscellaneous grade 1.3 University of Hamburg language English abstract In this paper I analyze the relation between daily bitcoin returns and sentiment using a dataset reaching from 2013 to 2018 I find that daily bitcoin returns are not only affected contemporaneously by the bitcoin sentiment measures but also in the next three days while established stock market sentiment measures provide no explanatory power Additionally the negative emotions show return reversal patterns as often observed in sentiment induced mispricing literature resulting in higher returns the next two days after affecting returns negatively today I further find that trading volume affects returns positively today in the next four days and that it is connected with stock market measures For what I wisdom this is also the first academic research that uses the recently introduced Thomson Reuters MarketPsych Indices on cryptocurrencies

Stocks for the Long Run: The Definitive Guide to Financial Market Returns & Long-Term Investment Strategies, Sixth Edition Jeremy J. Siegel, 2022-09-27 The long awaited revised edition of the stock trading classic gets you fully up to date on value investing ESG investing and other important developments The definitive guide to stock trading

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