



An Introduction to Wavelet Theory in Finance: A Wavelet Multiscale Approach

Francis In, Sangbae Kim

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This book offers an introduction to wavelet theory and provides the essence of wavelet analysis — including Fourier analysis and spectral analysis; the maximum overlap discrete wavelet transform; wavelet variance, covariance, and correlation — in a unified and friendly manner. It aims to bridge the gap between theory and practice by presenting substantial applications of wavelets in economics and finance.

This book is the first to provide a comprehensive application of wavelet analysis to financial markets, covering new frontier issues in empirical finance and economics. The first chapter of this unique text starts with a description of the key features and applications of wavelets. After an overview of wavelet analysis, successive chapters rigorously examine the various economic and financial topics and issues that stimulate academic and professional research, including equity, interest swaps, hedges and futures, foreign exchanges, financial asset pricing, and mutual fund markets.

This detail-oriented text is descriptive and designed purely for academic researchers and financial practitioners. It assumes no prior knowledge of econometrics and covers important topics such as portfolio asset allocation, asset pricing, hedging strategies, new risk measures, and mutual fund performance. Its accessible presentation is also suitable for post-graduates in a variety of disciplines — applied economics, financial engineering, international finance, financial econometrics, and fund management. To facilitate the subject of wavelets, sophisticated proofs and mathematics are avoided as much as possible when applying the wavelet multiscaling method. To enhance the reader's understanding in practical applications of the wavelet multiscaling method, this book provides sample programming instruction backed by Matlab wavelet code.

Contents:

- Methodology: Introduction to Wavelet Analysis
- Multiscale Hedge Ratio Between the Stock and Futures Markets: A New Approach Using Wavelet Analysis and High Frequency Data
- Modeling the International Links Between the Dollar, Euro and Yen Interest Rate Swap Markets Through a Multiscaling Approach
- Long Memory in Rates and Volatilities of LIBOR: Wavelet Analysis
- Cross-Listing and Transmission of Pricing Information of Dually-Listed Stocks: A New Approach Using Wavelet Analysis
- On the Relationship Between Stock Returns and Risk Factors: New Evidence From Wavelet Analysis
- Can the Risk Factors Explain the Cross-Section of Average Stock Returns in the Long Run?
- Multiscale Relationships Between Stock Returns and Inflation: International Evidence
- Mutual Fund Performance and Investment Horizon
- A New Assessment of US Mutual Fund Returns Through a Multiscaling Approach

Readership: Graduate students and researchers in the fields of econometrics, money & banking, investments, international finance, financial engineering, and fund management.

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