







Home ▶ All Journals ▶ Applied Economics Letters ▶ List of Issues ▶ Volume 12, Issue 2 ► Wavelet-based beta estimation and Japane

Applied Economics Letters > Volume 12, 2005 - Issue 2

127 17

Views CrossRef citations to date Altmetric

Original Articles

Wavelet-based beta estimation and Japanese industrial stock prices

Hiroshi Yamada

Pages 85-88 | Published online: 16 Aug 2006

66 Cite this article ⚠ https://doi.org/10.1080/1350485042000307152

> Sample our Business & Industry Journals to the latest two volumes for 14 days

Full Article

Figures & data

References

66 Citations

Metrics

Reprints & Permissions

Read this article

Abstract

This paper applies the multi-scale beta estimation approach based on wavelet analysis

propose calculate (DWT) a waveletmulti-sc

We Care About Your Privacy

We and our 843 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. Privacy Policy

We and our partners process data to provide:

characteristics for identification. Store and/or access information on a device. Personalised advertising and research and services development.

Use precise geolocation data. Actively scan device content, advertising and content measurement, audience List of Partners (vendors)

I Accept et transform of the Essential Onl es that the **Show Purpose** icle 🔪

cs, Pusan

and

Acknow

I started

Nationa

support.			

Notes

For detailed explanations of wavelet analysis, see Gençay et al. (2002) and Percival and Walden (2000).





Information for Open access Authors Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up Taylor & Francis Group Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions Accessib X

