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Specific examples are regression and multi-variate regression; vector auto-regressions; and co- integration regarding tests of present value models. The next section presents the underlying theory on which statistical models are predicated. Financial Modeling: Econometric modeling is vital in finance and in financial time series analysis ...

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staple course in first year undergraduate mathematics. It is an extremely important topic, especially for quants, as it forms the basis for later courses in stochastic calculus and partial differential equations.

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Linear maps are mappings between vector spaces that preserve the vector-space structure. Given two vector spaces V and W over a field F , a linear map (also called, in some contexts, linear transformation or linear mapping) is a map: that is compatible with addition and scalar multiplication, that is $(u+v) = u + v$, $(au) = a(u)$ for any vectors u, v in V and scalar a in F .

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