

**CAMBRIDGE**  
UNIVERSITY PRESS

University Printing House, Cambridge CB2 8BS, United Kingdom

Cambridge University Press is part of the University of Cambridge.

It furthers the University's mission by disseminating knowledge in the pursuit of education, learning, and research at the highest international levels of excellence.

[www.cambridge.org](http://www.cambridge.org)

Information on this title: [www.cambridge.org/9781107150751](http://www.cambridge.org/9781107150751)

© Mark J. Bennett and Dirk L. Hugen 2016

This publication is in copyright. Subject to statutory exception and to the provisions of relevant collective licensing agreements, no reproduction of any part may take place without the written permission of Cambridge University Press.

First published 2016

Printed in the United Kingdom by Clays, St Ives plc

*A catalogue record for this publication is available from the British Library.*

*Library of Congress Cataloging-in-Publication Data*

Names: Bennett, Mark J. (Mark Joseph), 1959– author. | Hugen, Dirk L., author.

Title: Financial analytics with R : building a laptop laboratory for data science / Mark J. Bennett, University of Chicago, Dirk L. Hugen, University of Iowa.

Description: Cambridge, UK : Cambridge University Press, 2016.

Identifiers: LCCN 2016026635 | ISBN 9781107150751

Subjects: LCSH: Finance—Mathematical models—Data processing. | Finance—Databases. | R (Computer program language)

Classification: LCC HG104 .B46 2016 | DDC 332.0285/513--dc23

LC record available at <https://lccn.loc.gov/2016026635>

ISBN 978-1-107-15075-1 Hardback

Cambridge University Press has no responsibility for the persistence or accuracy of URLs for external or third-party Internet Web sites referred to in this publication and does not guarantee that any content on such Web sites is, or will remain, accurate or appropriate.