

Fat Tailed And Skewed Asset Return Distributions Implications For Risk Management Portfolio Selection And Option Pricing

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Fat-tailed And Skewed Asset Return Distributions: Implications for Risk Management, Portfolio Selection, And Option Pricing Svetlozar T. Rachev/ Frank J. Fabozzi/ Christian Menn. Published by John Wiley & Sons Inc, 2005. ISBN 10: 0471718866 / ISBN 13: 9780471718864.

Fat-tailed And Skewed Asset Return Distributions ...

Fat-Tailed and Skewed Asset Return Distributions: Implications for Risk Management, Portfolio Selection, and Option Pricing (Frank J. Fabozzi Series Book 139) eBook: Svetlozar T. Rachev, Christian Menn, Frank J. Fabozzi: Amazon.co.uk: Kindle Store

Fat-Tailed and Skewed Asset Return Distributions ...

A fat-tailed distribution is a probability distribution that exhibits a large skewness or kurtosis, relative to that of either a normal distribution or an exponential distribution. In common usage, the term fat-tailed and heavy-tailed are synonymous, different research communities favor one or the other largely for historical reasons. Fat-tailed distributions have been empirically encountered in a variety of areas: physics, earth sciences, economics and political science. The class of fat-tailed

Fat-tailed distribution - Wikipedia

Fat-Tailed and Skewed Asset Return Distributions provides a bridge between the highly technical theory of statistical distributional analysis, stochastic processes, and econometrics of financial returns and real-world risk management and investments. Contents: Introduction.

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Fat Tailed And Skewed Asset Return Distributions ...

Fat-Tailed and Skewed Asset Return Distributions By Svetlozar T. Rachev ... financial return series are heavy-tailed and possibly skewed. The "tails" of the distribution are where the extreme values occur. ... Heavy or fat tails can help explain larger price fluctuations for stocks over short time periods than can be explained by changes in ...

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Fat-Tailed and Skewed Asset Return Distributions provides a bridge between the highly technical theory of statistical distributional analysis, stochastic processes, and econometrics of financial returns and real-world risk management and investments. Contents: Introduction. Probability and Statistics. Discrete Probability Distributions.

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Fat-Tailed and Skewed Asset Return Distributions ...

Fat-Tailed and Skewed Asset Return Distributions Implications for Risk Management, Portfolio Selection, and Option Pricing SVETLOZAR T. RACHEV CHRISTIAN MENN FRANK J. FABOZZI John Wiley & Sons, Inc.

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