

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

Fat-Tailed and Skewed Asset Return Distributions examines this dilemma and offers readers a less technical look at how portfolio selection, risk management, and option pricing modeling should and can be undertaken when the assumption of a non-normal distribution for asset returns is violated. Topics covered in this comprehensive book include an extensive discussion of probability distributions, estimating probability distributions, portfolio selection, alternative risk measures, and much more.

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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.

Fat-Tailed & Skewed Asset Return Distributions ...

@inproceedings{Rachev2005FatTailedAS, title={Fat-Tailed and Skewed Asset Return Distributions: Implications for Risk Management, Portfolio Selection, and Option Pricing}, author={Svetlozar T. Rachev and Christian Menn and Frank J. Fabozzi}, year={2005} }

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. ffirs.frm Page iii Tuesday, July 19, 2005 11:41 AM. C1.jpg

Fat-Tailed and Skewed Asset Return Distributions

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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

80 K. Boudtet al fact that many financial time series are skewed and fat tailed. It is intuitively clear that incorporating the asymmetry and the thickness of tails of the density function into the downside risk estimates should lead to more accurate risk forecasts. This statement has been empirically verified by Giot and Laurent (2003).

Estimation and decomposition of downside risk for ...

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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.

Fat-Tailed and Skewed Asset Return Distributions ...

Get this from a library! Fat-tailed and skewed asset return distributions : implications for risk management, portfolio selection, and option pricing. [S T Rachev; Christian Menn; Frank J Fabozzi] -- While mainstream financial theories and applications assume that asset returns are normally distributed, overwhelming empirical evidence shows otherwise.