

Distributional Regularities of Financial Returns



Filesize: 3.13 MB

Reviews

Undoubtedly, this is the greatest job by any author. It is actually filled with wisdom and knowledge I am quickly could get a pleasure of reading a written book.

(Kade Ankunding)

DISTRIBUTIONAL REGULARITIES OF FINANCIAL RETURNS

[DOWNLOAD](#)

To read **Distributional Regularities of Financial Returns** PDF, you should follow the button below and save the file or gain access to other information which are related to DISTRIBUTIONAL REGULARITIES OF FINANCIAL RETURNS ebook.

GRIN Verlag Feb 2011, 2011. Taschenbuch. Book Condition: Neu. 297x210x2 mm. This item is printed on demand - Print on Demand Neuware - Seminar paper from the year 2008 in the subject Economics - Finance, printed single-sided, grade: 1,7, Christian-Albrechts-University of Kiel, language: English, abstract: There is a long tradition of scholars seeking to understand the distributional regularities of financial returns. Research traces back to the turn of the 19th century. Since then, it underwent a lot of drastic changes, which are to be shown in this paper. The aim of this paper is to show theoretical models that account for the distributional regularities in financial returns as well as to illustrate the empirical analysis. It is necessary to understand the evolution of research on this topic because it came about in a consecutive manner. Thus, this paper will document over one hundred years of research on distributional properties of financial returns. The second chapter will start with the results of Louis Bachelier and his normal distribution hypothesis. Then it will describe Benoît Mandelbrot's groundbreaking results, which rejected Bachelier's normal hypothesis and introduced the Lévy-stable distributions. Mandelbrot's work had such an impact that it will be described in greater detail. The third chapter will present the results of research that followed after Mandelbrot's findings. It will also display and explain the results of recent research. 32 pp. English.

[Read Distributional Regularities of Financial Returns Online](#)[Download PDF Distributional Regularities of Financial Returns](#)

You May Also Like



[PDF] Psychologisches Testverfahren

Click the web link under to download and read "Psychologisches Testverfahren" document.

[Save PDF »](#)



[PDF] Programming in D

Click the web link under to download and read "Programming in D" document.

[Save PDF »](#)



[PDF] Sleeping Beauty - Read it Yourself with Ladybird: Level 2

Click the web link under to download and read "Sleeping Beauty - Read it Yourself with Ladybird: Level 2" document.

[Save PDF »](#)



[PDF] Tinga Tinga Tales: Why Lion Roars - Read it Yourself with Ladybird

Click the web link under to download and read "Tinga Tinga Tales: Why Lion Roars - Read it Yourself with Ladybird" document.

[Save PDF »](#)



[PDF] New KS2 English SAT Buster 10-Minute Tests: 2016 SATs & Beyond

Click the web link under to download and read "New KS2 English SAT Buster 10-Minute Tests: 2016 SATs & Beyond" document.

[Save PDF »](#)



[PDF] First Fairy Tales

Click the web link under to download and read "First Fairy Tales" document.

[Save PDF »](#)