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Part I Financial Markets and Financial Time Series 1 Introduction 3 1.1 Financial markets and financial time series 3 1.2 Econometric modeling of asset returns 4 1.3 Applications of non-Gaussian econometrics 5 1.4 Option pricing with non-Gaussian distributions 5 2 Statistical Properties of Financial Market Data 7 2.1 Definitions of returns 7

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Financial modeling - Wikipedia
Financial models with long-tailed distributions and volatility clustering have been introduced to overcome problems with the realism of classical financial models. These classical models of financial time series typically assume homoskedasticity and normality cannot explain stylized phenomena such as skewness, heavy tails, and volatility clustering of the empirical asset returns in finance.

Financial models with long-tailed distributions and ...
This book is an outstanding a clear presentation of non-Gaussian financial modeling. In financial markets, the Gaussian curve or bell curve, is not accurate in that most markets are skewed (a predisposition to grow on average, not zero) and fat-tailed (rare events such as market crashes happen more often than a Gaussian curve would suggest).

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Econ 512 Course description

Financial modeling for beginners is our introductory guide to financial modeling - we cover how to build a model, Excel formulas, best practices, and more. There are many types of financial models with a wide range of uses include: making business decisions at a company, making investments in. Financial modeling is the task of building an abstract representation (a model) of a real world ...

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Note: "QRM" denotes Quantitative Risk Management; "FRF denotes Financial Risk Forecasting; "FMUND" denotes Financial Modeling Under Non-Gaussian Distributions; "SDAFE" denotes Statistics and Data Analysis for Financial Engineering. Week 1: 4/1 and 4/3. Course Introduction, Properties of asset returns and Risk Measures: Textbook Readings

Economics 512 Financial Econometrics

Financial Modeling Under Non-Gaussian Distributions. Financial Modeling Under Non-Gaussian Distributions pp 265-312 | Cite as. Extreme Value Theory. Chapter. 3k Downloads; Part of the Springer Finance book series (FINANCE) Abstract. In Chapters 4 to ...

Extreme Value Theory | SpringerLink

Financial Modeling Under Non-Gaussian Distributions. Springer-Verlag. (A nice up-to-date discussion of applied financial time series econometrics.) Maurice B. Priestley (1981). Spectral Analysis and Time Series. Academic Press. (The classical textbook treatment of spectral analysis.) Stephen J. Taylor (2005).

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