

*Handbooks in
Finance:
Book 1*



HANDBOOK of HEAVY TAILED DISTRIBUTIONS IN FINANCE

Editor: S.T. Rachev

Elsevier/North-Holland

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Volume 1 Handbooks In Finance Book 1

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Bianchi,Stoyan V Stoyanov,Gian Luca Tassinari,Frank J Fabozzi,Sergio Focardi,2019-03-08 The study of heavy tailed distributions allows researchers to represent phenomena that occasionally exhibit very large deviations from the mean The dynamics underlying these phenomena is an interesting theoretical subject but the study of their statistical properties is in itself a very useful endeavor from the point of view of managing assets and controlling risk In this book the authors are primarily concerned with the statistical properties of heavy tailed distributions and with the processes that exhibit jumps A detailed overview with a Matlab implementation of heavy tailed models applied in asset management and risk managements is presented The book is not intended as a theoretical treatise on probability or statistics but as a tool to understand the main concepts regarding heavy tailed random variables and processes as applied to real world applications in finance Accordingly the authors review approaches and methodologies whose realization will be useful for developing new methods for forecasting of financial variables where extreme events are not treated as anomalies but as intrinsic parts of the economic process **Regional Science and Urban Economics** ,2004 *Fractals and Chaos* Benoit Mandelbrot,2013-06-29 It has

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