## Distributional Regularities of Financial Returns



Filesize: 3.63 MB

## Reviews

A must buy book if you need to adding benefit. It can be rally interesting throgh looking at period of time. Its been designed in an remarkably simple way and it is only after i finished reading this publication by which in fact altered me, modify the way i believe. (Ms. Julie Huels)

### DISTRIBUTIONAL REGULARITIES OF FINANCIAL RETURNS



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 19thcentury. Since then, it underwent a lot of drastic changes, which are to be shownin 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 documentover 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. Englisch.



Read Distributional Regularities of Financial Returns Online Download PDF Distributional Regularities of Financial Returns

#### Other eBooks



Games with Books: 28 of the Best Childrens Books and How to Use Them to Help Your Child Learn - From Preschool to Third Grade

Book Condition: Brand New. Book Condition: Brand New.

Download eBook »



Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey, with Some Modifications .

Rarebooksclub.com, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. This historic book may have numerous typos and missing text. Purchasers can usually...

Download eBook »



#### From Kristallnacht to Israel: A Holocaust Survivor s Journey

Dog Ear Publishing, United States, 2009. Paperback. Book Condition: New. 226 x 152 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. In the 1930s, as evil begins to envelope Europe, Karl Rothstein...

Download aBook »



#### Now and Then: From Coney Island to Here

 $Alfred A. Knopf. \ Hardcover. Book \ Condition: New. \ 0375400621 \ Never \ Read-12+ \ year \ old \ Hardcover \ book \ with \ dust jacket-may \ have \ light \ shelf \ or \ handling \ wear-has \ a \ price \ sticker \ or \ price \ written \ inside \ front \ or \ back \ cover-publishers \ mark-Good...$ 

Download eBook »



#### Hitler's Exiles: Personal Stories of the Flight from Nazi Germany to America

New Press. Hardcover. Book Condition: New. 1565843940 Never Read-12+ year old Hardcover book with dust jacket-may have light shelf or handling wear-has a price sticker or price written inside front or back cover-publishers mark-Good Copy-...

Download eBook »



Everything Ser The Everything Green Baby Book From Pregnancy to Babys First Year An Easy and Affordable Guide to Help Moms Care for Their Baby And for the Earth by Jenn Savedge 2009 Paperback

Book Condition: Brand New. Book Condition: Brand New.

Read Book »



#### Dom's Dragon - Read it Yourself with Ladybird: Level 2

Penguin Books Ltd. Paperback. Book Condition: new. BRAND NEW, Dom's Dragon - Read it Yourself with Ladybird: Level 2, Mandy Ross, One day, Dom finds a little red egg and soon he is the owner

Read Book »



# 13 Things Rich People Won t Tell You: 325+ Tried-And-True Secrets to Building Your Fortune No Matter What Your Salary (Hardback)

Reader s Digest Association, United States, 2013. Hardback. Book Condition: New. 231 x 160 mm. Language: English. Brand New Book. Did you read about the janitor who donated million dollars to his local

Read Book »



#### The Mystery of God s Evidence They Don t Want You to Know of

Createspace, United States, 2012. Paperback. Book Condition: New. 276 x 214 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. Save children s lives learn the discovery of God Can we discover God?

Read Book »



#### Born Fearless: From Kids' Home to SAS to Pirate Hunter - My Life as a Shadow Warrior

Quercus Publishing Plc, 2011. Hardcover. Book Condition: New. No.1 BESTSELLERS - great prices, friendly customer service â" all orders are dispatched next working day.

Read Book »