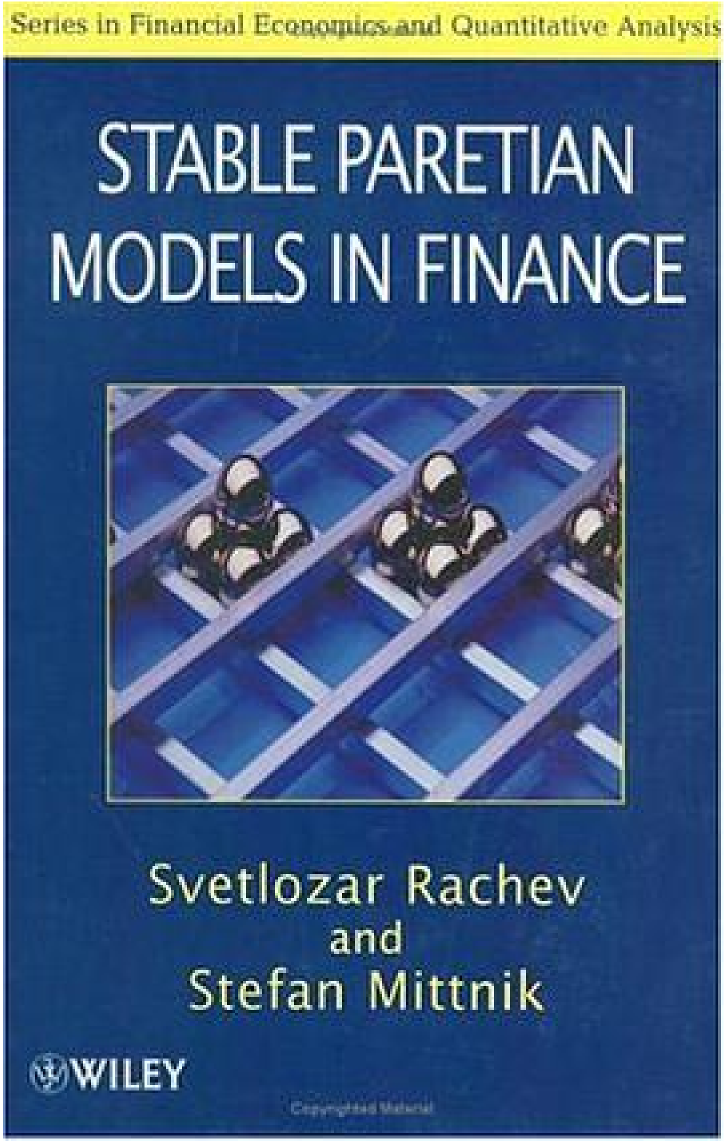
Stable Paretian Models in Finance (Financial Economics and Quantitative Analysis Series)



Stable Paretian Models in Finance (Financial Economics and Quantitative Analysis Series)_下载链接1_

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出版者:Wiley

出版时间:2000-06-13

装帧:Hardcover

isbn:9780471953142

The authors reconsider the problem of parametrically specifying distribution suitable for asset-return models. They describe alternative distributions, showing how they can be estimated and applied to stock-index and exchange-rate data. The implications for options pricing are also investigated.

作者介绍:

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标签

评论

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