



Fat-Tailed and Skewed Asset Return Distributions: Implications for Risk Management, Portfolio Selection, and Option Pricing (Frank J. Fabozzi Series)

Svetlozar T. Rachev, Christian Menn, Frank J. Fabozzi

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While mainstream financial theories and applications assume that asset returns are normally distributed, overwhelming empirical evidence shows otherwise. Yet many professionals don't appreciate the highly statistical models that take this empirical evidence into consideration. *Fat-Tailed and Skewed Asset Return Distributions* examines this dilemma and offers readers a less technical look at how portfolio selection, risk management, and option pricing modeling should and can be undertaken when the assumption of a non-normal distribution for asset returns is violated. Topics covered in this comprehensive book include an extensive discussion of probability distributions, estimating probability distributions, portfolio selection, alternative risk measures, and much more. *Fat-Tailed and Skewed Asset Return Distributions* provides a bridge between the highly technical theory of statistical distributional analysis, stochastic processes, and econometrics of financial returns and real-world risk management and investments.

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