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# MODELLING NONLINEARITIES IN THE GERMAN STOCK MARKET



Peter Gmbh Lang Mai 1999, 1999. Taschenbuch. Condition: Neu. Neuware - Some fundamental changes in the financial markets reflect an evolution from the rational linear analytical approach of traditional finance to a quite new approach which incorporates nonlinearity as well as a new view into the dynamics of financial markets. Since the return and risk management models use the variance as a key variable for risk, and since the traditional normal model disregards the nonlinearities present in stock markets, the...

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- Authored by Sophie Robé
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