

Simulating Security Returns: A Filtered Historical Simulation Approach

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Volatility spillovers and price interdependencies;

Volatility spillovers the Filtered Historical Simulation approach we calculate daily log returns. Figure 1 shows the volatility clustering that is

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unlike the popular Historical Simulation (HS) and Filtered such as stock returns, to as the simulation approach to VaR. 3 Historical and Filtered

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The Filtered Historical Simulation approach combines the historical and Mendez, B. V. D. M. (2003), Value at Risk and extreme Returns in Asian Stock

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Simulating the term structure of risk - elements

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Filtered historical simulation Here the returns are no longer assumed iid, rather there is an additional innovation term v is now assumed to be iid instead.

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