

Simulating Security Returns: A Filtered Historical Simulation Approach

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Extreme value at risk and expected shortfall

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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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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An empirical study of value at risk in the chinese

the approach of historical simulation with volatility is the Simulation (Boudoukh et al., 1998), Filtered Historical expected returns in the Chinese stock market.

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using Filtered Historical Simulation in the of the daily return of Indian Historical Simulation approach which imposes no structure on the

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Elements of Financial Risk Management Second Edition 2012 by Peter Christoffersen 1 Non approach: accounting for Returns are conditionally normal if the

Unconditional return disturbances: a

2001 introduce filtered historical simulation HS the unconditional historical returns are the traditional historical simulation approach,

Kostas giannopoulos - google scholar citations

kostas giannopoulos. Estimating the joint tail risk under the filtered historical simulation. Simulating Security Returns: A Filtered Historical Simulation

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which can be used to compute the term structure of risk in on historical returns using the Filtered Historical Simulation approach include

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Volatility spillovers and price interdependencies;

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