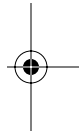
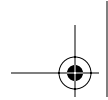




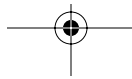
# Fat-Tailed and **Skewed Asset Return Distributions**





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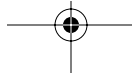


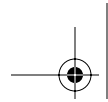
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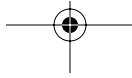
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ISBN: 0-471-71886-6

Printed in the United States of America

10 9 8 7 6 5 4 3 2 1





# Contents

**Preface**  
**About the Authors**

**CHAPTER 1**  
**Introduction**  
Organization of the Book  
References

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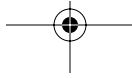
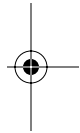
**PART ONE**

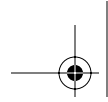
**Probability and Statistics**

**CHAPTER 2**  
**Discrete Probability Distributions**  
Basic Concepts  
Discrete Probability Distributions Defined  
Bernoulli Distribution  
Binomial Distribution  
Poisson Distribution  
References

**CHAPTER 3**  
**Continuous Probability Distributions**  
Continuous Random Variables and Probability Distributions  
The Normal Distribution  
Other Popular Distributions  
References

**CHAPTER 4**  
**Describing a Probability Distribution Function: Statistical Moments and Quantiles**  
Location  
Dispersion





Asymmetry  
Concentration in Tails  
Statistical Moments  
Quantiles  
Sample Moments  
Normal Distribution Revisited  
References

**CHAPTER 5**

**Joint Probability Distributions**

Joint Probability Distributions Defined  
Marginal Distributions  
Dependence of Random Variables  
Multivariate Normal Distribution  
Elliptical Distributions  
References

**CHAPTER 6**

**Copulas**

Drawbacks of Correlation  
Overcoming the Drawbacks of Correlation: Copulas  
Mathematical Definition of Copulas  
References

**CHAPTER 7**

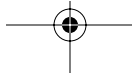
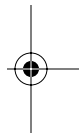
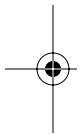
**Stable Distributions**

Properties of the Stable Distribution  
Considerations in the Use of the Stable Distribution  
Truncated Stable Distributions  
References

**CHAPTER 8**

**Estimation Methodologies**

Fitting probability distributions by Maximum Likelihood Estimation  
Confidence Bounds  
Hypothesis Tests and P-Value  
Relationship between P-Value, Hypothesis Tests, and Confidence  
Bounds  
Fitting Stable Distributions  
Comparing Probability Distributions: Testing for the Goodness of Fit  
References





---

## **PART TWO**

### **Stochastic Processes**

#### **CHAPTER 9**

##### **Stochastic Processes in Discrete Time and Time Series Analysis**

Stochastic Processes in Discrete Time  
ARCH and GARCH Models  
ARMA-GARCH Illustration  
References

#### **CHAPTER 10**

##### **Stochastic Processes in Continuous Time**

The Poisson Process  
Brownian Motion  
Stochastic Differential Equations  
Lévy Processes  
References

---

## **PART THREE**

### **Portfolio Selection**

#### **CHAPTER 11**

##### **Equity and Bond Return Distributions**

Evidence From the U.S. Stock Market  
Evidence From the U.S. Bond Market  
References

#### **CHAPTER 12**

##### **Risk Measures and Portfolio Selection**

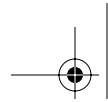
Desirable Features of Investment Risk Measures  
Alternative Risk Measures for Portfolio Selection  
References

#### **CHAPTER 13**

##### **Risk Measures in Portfolio Optimization and Performance Measures**

Efficient Frontiers and Return Distribution Assumption  
Portfolio Optimization and Conditional Value at Risk versus  
Value at Risk  
Performance Measures  
References





---

## **PART FOUR**

### **Risk Management**

#### **CHAPTER 14**

##### **Market Risk**

- Adoption of VaR for Measuring Market Risk
- VaR and Bank Capital Requirements
- Computation of VaR
- Evaluation of VaR Methods: Strengths and Weaknesses
- Stable Modeling of VaR
- Alternative to VaR: Expected Tail Loss
- References
- Appendix: Coherent Risk Measures

#### **CHAPTER 15**

##### **Credit Risk**

- Credit Risk
- Credit Risk Framework for Banks: Basle I and Basle II
- Overview of Credit Risk Modeling
- Credit Risk Management Tools
- An Integrated Market and Credit Risk Management Framework Based on the Structural Approach
- An Integrated Market and Credit Risk Management Framework Based on the Intensity-Based Model
- Building An Econometric Model for the Intensity-Based Model
- References

#### **CHAPTER 16**

##### **Operational Risk**

- Operational Risk Defined
- Capital Requirement for Operational Risk
- Comparison of Market, Credit, and Operational Risk Distributions
- Aggregated Stochastic Models for Operational Risk
- References







## **PART FIVE**

---

### **Option Pricing**

#### **CHAPTER 17**

##### **Introduction to Option Pricing and the Binomial Model**

- Options Contracts
- Basic Components of the Option Price
- Boundary Conditions for the Price of an Option
- Discrete-Time Option Pricing: Binomial Model
- Convergence of the Binomial Model
- References

#### **CHAPTER 18**

##### **Black-Scholes Option Pricing Model**

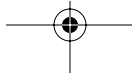
- Motivation
- Black-Scholes Formula
- Computing a Call Option Price
- Sensitivity of Option Price to a Change in Factors: The Greeks
- Computing a Put Option Price
- Assumptions Underlying the Black-Scholes Model and Basic Extensions
- Black-Scholes Model Applied to the Pricing of Options on Bonds:
  - Importance of Assumptions
- References

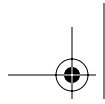
#### **CHAPTER 19**

##### **Extension of the Black-Scholes Model and Alternative Approaches**

- The “Smile Effect”
- Continuous-Time Models
- Discrete-Time Models
- References

#### **INDEX**

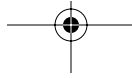
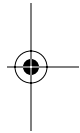


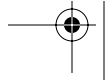
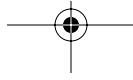
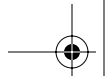




# Preface

S.T. Rachev's research was supported by grants from Division of Mathematical, Life and Physical Sciences, College of Letters and Science, University of California, Santa Barbara and the Deutschen Forschungsgemeinschaft.





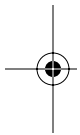


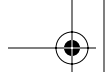
## About the Authors

Svetlozar T. (Zari) Rachev, Ph.D. is Chair-Professor at the University of Karlsruhe in the School of Economics and Business Engineering and Professor Emeritus at the University of California, Santa Barbara in the Department of Statistics and Applied Probability. He completed his Ph.D. in 1979 from Moscow State University and his Doctor of Science Degree in 1986 from the Steklov Mathematical Institute in Moscow. He has published six monographs and more than 250 research articles. His research areas include mathematical and empirical finance, econometrics, probability, and statistics. He is a Fellow of the Institute of Mathematical Statistics, Elected Member of the International Statistical Institute, Foreign Member of the Russian Academy of Natural Science, and holds an honorary doctorate degree from St. Petersburg Technical University. Professor Rachev is co-founder of Bravo Risk Management Group specializing in financial risk-management software. Bravo Group was recently acquired by FinAnalytica for which he currently serves as Chief-Scientist.

Christian Menn  
[TO COME]

Frank J. Fabozzi, Ph.D., CFA, CPA is the Frederick Frank Adjunct Professor of Finance in the School of Management at Yale University. Prior to joining the Yale faculty, he was a Visiting Professor of Finance in the Sloan School at MIT. Professor Fabozzi is a Fellow of the International Center for Finance at Yale University and the editor of the *Journal of Portfolio Management*. He earned a doctorate in economics from the City University of New York in 1972. In 1994 he received an honorary doctorate of Humane Letters from Nova Southeastern University and in 2002 was inducted into the Fixed Income Analysts Society's Hall of Fame.





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 theor