



Financial Modeling Under Non-Gaussian Distributions (Springer Finance)

Eric Jondeau, Ser-Huang Poon, Michael Rockinger

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This book examines non-Gaussian distributions. It addresses the causes and consequences of non-normality and time dependency in both asset returns and option prices. The book is written for non-mathematicians who want to model financial market prices so the emphasis throughout is on practice. There are abundant empirical illustrations of the models and techniques described, many of which could be equally applied to other financial time series.

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