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@inproceedings{Rachev2005FatTailedAS, title={Fat-Tailed and Skewed Asset Return Distributions: Implications for Risk Management, Portfolio Selection, and Option Pricing}, author={Svetlozar T. Rachev and Christian Menn and Frank J. Fabozzi}, year={2005} }

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A fat-tailed distribution is a probability distribution that exhibits a large skewness or kurtosis, relative to that of either a normal distribution or an exponential distribution. In common usage, the term fat-tailed and heavy-tailed are synonymous, different research communities favor one or the other largely for historical reasons. Fat-tailed distributions have been empirically encountered in a variety of areas: physics, earth sciences, economics and political science. The class of fat-tailed

## **Fat-tailed distribution - Wikipedia**

80 K. Boudtet al fact that many financial time series are skewed and fat tailed. It is intuitively clear that incorporating the asymmetry and the thickness of tails of the density function into the downside risk estimates should lead to more accurate risk forecasts. This statement has been empirically verified by Giot and Laurent (2003).

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Get this from a library! Fat-tailed and skewed asset return distributions : implications for risk management, portfolio selection, and option pricing. [S T Rachev; Christian Menn; Frank J Fabozzi] -- While mainstream financial theories and applications assume that asset returns are normally distributed, overwhelming empirical evidence shows otherwise.

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