1. Record Nr. UNINA9910299777603321

Autore	Jacob Florian
Titolo	Risk Estimation on High Frequency Financial Data : Empirical Analysis of the DAX 30 / / by Florian Jacob
Pubbl/distr/stampa	Wiesbaden : , : Springer Fachmedien Wiesbaden : , : Imprint : Springer Spektrum, , 2015
ISBN	3-658-09389-7
Edizione	[1st ed. 2015.]
Descrizione fisica	1 online resource (78 p.)
Collana	BestMasters, , 2625-3615
Disciplina	510 515 518 519.2
Soggetti	Probabilities Mathematics - Data processing Mathematical analysis Probability Theory Computational Mathematics and Numerical Analysis Analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Multivariate Standard Normal Tempered Stable Distribution -- FIGARCH -- High Frequency Data and Risk Management.
Sommario/riassunto	By studying the ability of the Normal Tempered Stable (NTS) model to fit the statistical features of intraday data at a 5 min sampling frequency, Florian Jacobs extends the research on high frequency data as well as the appliance of tempered stable models. He examines the DAX30 returns using ARMA-GARCH NTS, ARMA-GARCH MNTS (Multivariate Normal Tempered Stable) and ARMA-FIGARCH (Fractionally Integrated GARCH) NTS. The models will be benchmarked through their goodness of fit and their VaR and AVaR, as well as in an historical Backtesting. Contents Multivariate Standard Normal Tempered Stable Distribution FIGARCH High Frequency Data and Risk Management Target Groups Researchers and students in the field of finance Practitioners in this area The Author Florian Jacob obtained his

Master’s Degree in Business Engineering from the Karlsruhe Institute of Technology focusing on the application of tempered stable distributions on financial data and financial engineering.