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Nota di contenuto	Cover; Title page; Copyright page; Dedication; Contents; Foreword; Acknowledgments; About the Author; Introduction; Chapter One: Introduction to Financial Markets; 1.1 The Money Market; 1.2 The Capital Market; 1.2.1 The Bond Market; 1.2.2 The Stock Market; 1.3 The Futures and Options Market; 1.4 The Foreign Exchange Market; 1.5 The Commodity Market; Further Reading; Chapter Two: The Efficient Markets Theory; 2.1 Assumptions behind a Perfectly Competitive Market; 2.2 The Efficient Market Hypothesis; 2.2.1 Strong EMH; 2.2.2 Semi-Strong EMH; 2.2.3 Weak-Form EMH 2.3 Critics of Efficient Markets Theory 2.4 Development of Behavioral Finance; 2.5 Beating the Market: Fundamental versus Technical; 2.5.1 Fundamental Methods; 2.5.2 Technical Analysis; Further Reading; Chapter Three: Return and Volatility Estimates; 3.1 Standard Deviation; 3.2 Standard Deviation with a Moving Observation Window; 3.3 Exponentially Weighted Moving Average (EWMA); 3.4 Double (Holt) Exponential Smoothing Model (DES); 3.5 Principal Component Analysis (PCA) Models; 3.6 The VIX; 3.7 Geometric Brownian Motion Process; 3.8 GARCH; 3.9 Estimator Using the Highest and Lowest 3.9.1 Parkinson Estimator 3.9.2 Rogers Satchell Estimator; 3.9.3

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Sommario/riassunto

A ONE-STOP GUIDE FOR THE THEORIES, APPLICATIONS, AND STATISTICAL METHODOLOGIES OF MARKET RISK Understanding and investigating the impacts of market risk on the financial landscape is crucial in preventing crises. Written by a hedge fund specialist, the Handbook of Market Risk is the comprehensive guide to the subject of market risk. Featuring a format that is accessible and convenient, the handbook employs numerous examples to underscore the application of the material in a real-world setting. The book starts by introducing the various methods to measure market ri
