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CLOSED-FORM PARAMETRIC SCHEME -- Major Limitations and Pitfalls of Value at Risk Method: -- Appraisal of Liquidity-Adjusted Value at Risk (LVaR) Technique: -- RISK ASSESSMENT IN EMERGING ECONOMIES- SIMULATION OF TWO STRUCTURED CASE STUDIES FOR THE GCC STOCK MARKETS -- Description of the Dataset: -- Statistical Inference of Correlation Patterns -- Simulation of Trading Risk Exposure for Structured Equity Portfolios: -- SUMMARY AND CONCLUDING REMARKS -- ACKNOWLEDGMENT -- APPENDIX I: DERIVATION OF LIQUIDITY-ADJUSTED VALUE AT RISK (LVAR) FORMULA -- APPENDIX II: EXHIBITS OF THE RISK-ENGINES SIMULATION OUTCOMES AND STRUCTURED CASE STUDIES OF THE GCC FINANCIAL MARKETS -- REFERENCES.

FURTHER READING -- BIOGRAPHICAL NOTES -- Chapter 3 AFRICA'S EMERGING CAPITAL MARKETS AND THE FINANCIAL CRISIS -- ABSTRACT -- INTRODUCTION AND BACKGROUND -- OVERVIEW OF AFRICAN CAPITAL MARKETS -- Africa's emerging stock markets -- Stylized Facts of African Stock Markets -- Banking Sector -- Bond markets -- 3. THE SUBPRIME BUBBLE: BACKDROP -- 4. THE FINANCIAL CRISIS AND AFRICAN CAPITAL MARKETS -- The Subprime Contagion -- 5. CHANNELS OF CRISIS TRANSMISSION -- Private Capital Flows -- Direct Investment -- Bank Lending -- Remittances -- Impact on Stock Market -- Index performance -- IPOs -- 6. RESPONSE TO THE CRISIS AND REFORM -- NOTES -- REFERENCES -- Chapter 4 STOCK MARKET BUBBLES AND CRISES: THE CASE OF EAST ASIAN EMERGING MARKETS -- ABSTRACT -- 1. INTRODUCTION -- 2. MEASURES OF DEVIATIONS FROM FUNDAMENTAL PRICE -- 2.1 Constant Dividend Growth Rate -- 2.2 Predictable Time Variation in the Dividend Growth Rate -- 2.3 Predictable Time Variation in the Dividend Growth Rate and in the Discount Rate -- 2. ECONOMETRIC METHODOLOGY -- 3. EMPIRICAL ANALYSIS -- 3.1 Data -- 3.2 Model selection -- 3.3 Estimation results -- 3.4 Examination of Two Historical Stock Market Crises -- CONCLUSIONS -- REFERENCES -- Chapter 5 MARKET REACTIONS TO THE DISCLOSURE OF INTERNAL CONTROL WEAKNESSES UNDER THE JAPANESE SARBANES-OXLEY ACT OF 2006 -- ABSTRACT -- INTRODUCTION -- Literature Review, Background, and Hypothesis Development -- Literature Review -- Japan Setting and Hypothesis Development -- Research Design and Sample Selection -- Event Study Analysis -- Cross-sectional analysis -- Sample Selection and Data -- Empirical Results -- Event Study Analysis -- Cross-sectional analysis -- CONCLUDING REMARKS -- REFERENCES -- Chapter6ADAPTIVEWAVEMODELSFOROPTIONPRICINGEVOLUTION -- Abstract -- 1. Introduction -- 2. Nonlinear Adaptive Wave Model for General Option Pricing. 2.1. Adaptive NLS Model -- 2.2. Adaptive Manakov System -- 3. Financial Rogue Waves -- 4. Quantum Wave Model for Low Interest-Rate Option Pricing -- 5. A New Stock-Market Research Program -- 6. Conclusion -- References -- Chapter7RECONSIDERING STOCK RETURNS AND EQUITY MUTUAL FUND FLOWS IN THE U.S. STOCK MARKET: A MACRO APPROACH -- Abstract -- 1. Introduction -- 2. Econometric Methodologies -- 3. Empirical Results -- 4. Conclusion -- 5. Appendix -- 5.1. Unit Root Tests -- References -- Chapter 8 REEXAMINING COVARIANCE RISK DYNAMICS IN GLOBAL STOCK MARKETS USING QUANTILE REGRESSION ANALYSIS* -- ABSTRACT -- 2. MODEL SPECIFICATION -- 2.1 ICAPM with Single Beta -- 2.2 ICAPM with Quantile-Varying Betas -- 2.3 ICAPM with Time-varying Betas -- 2.4 ICAPM with State-Varying Betas -- 3. EMPIRICAL RESULTS -- 3.1 Data -- 3.2 One-Single Beta versus Quantile-Varying Betas -- 3.3 Quantile-varying Versus Time-varying and State-varying Betas -- 4. CONCLUSIONS AND EXTENSIONS -- REFERENCES -- Chapter

9 STOCK MARKET VOLATILITY AND THE GREAT MODERATION: NEW EVIDENCE BASED ON THE G-7 ECONOMIES* -- ABSTRACT -- INTRODUCTION -- THE GREAT MODERATION AND STOCK MARKETS -- STRUCTURAL BREAKS IN THE G-7 STOCK MARKET VOLATILITY -- EMPIRICAL EVIDENCE ON STOCK MARKET VOLATILITY ACROSS THE G-7 ECONOMIES -- Some Initial Stylized Facts -- Estimation of Statistical GARCH Models -- CONCLUSION -- REFERENCES -- INDEX -- Blank Page.

Sommario/riassunto

This book examines the dynamic linkages among the federal budget deficit, interest rates and the stock market for the United States from 1960 to 2006. Topics discussed herein include the strategic risk assessment techniques that can be applied to investment and trading portfolios in emerging financial markets, such as in the context of the Gulf Co-operation Council (GCC) stock markets, as well as Africa's emerging capital markets and the financial crisis and whether the theory of periodically collapsing speculative bubbles can explain the dynamics of East Asian emerging stock market returns.