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The limiting extremal behaviour of speculative returns: an analysis of intra-daily data from the Frankfurt Stock Exchange

Thomas Lux

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highest frequency (minute-to-minute returns) are confirmed when considering data at various levels of time-aggregation. A test for stability of extreme value behaviour over time gives no clear indication of changes of the limiting distribution. It is also illustrated how the approximation of the tails can be used to estimate the likelihood of large returns.

Related Research Data

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On tail estimation: An improved method

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