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Original Articles

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

Thomas Lux

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Abstract

This paper provides a statistical analysis of high-frequency recordings of the German

share price index DAX. The data set extends from November 1988 to the end of the

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ng data at

various levels of time-aggregation. A test for stability of extreme value benaviour 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.

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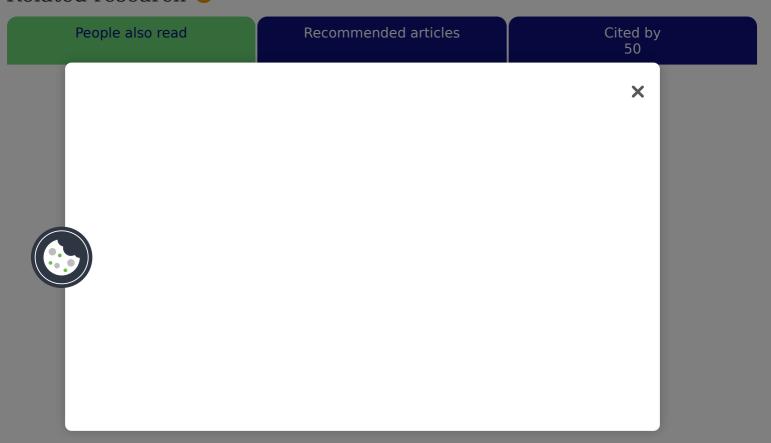
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