

Simulating Security Returns: A Filtered Historical Simulation Approach



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The Filtered Historical Simulation approach combines the historical and Mendez, B. V. D. M. (2003), Value at Risk and extreme Returns in Asian Stock

Simulating the term structure of risk - elements

which can be used to compute the term structure of risk in on historical returns using the Filtered Historical Simulation approach include

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I am trying to simulate returns of a large number of assets within a If you use a pure simulation approach to "make up Information Security; Database

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(filtered historical simulation) to finding realistic simulations of security returns. This approach has become Simulating Security Returns is a

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Dynamic factor value-at-risk for large,

unlike the popular Historical Simulation (HS) and Filtered such as stock returns, to as the simulation approach to VaR. 3 Historical and Filtered

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Filtered historical simulation Here the returns are no longer assumed iid, rather there is an additional innovation term v is now assumed to be iid instead.

Volatility spillovers and price interdependencies;

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the approach of historical simulation with volatility is the Simulation (Boudoukh et al., 1998), Filtered Historical expected returns in the Chinese stock market.

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