



Simulating Security Returns: A Filtered Historical Simulation Approach

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Practitioners in risk management are familiar with the use of the FHS (filtered historical simulation) to finding realistic simulations of security returns. This approach has become increasingly popular over the last fifteen years, as it is both flexible and reliable, and is now being accepted in the academic community.

Simulating Security Returns is a useful guide for researchers, students, and practitioners. It uses the FHS approach to help simulate the returns of large portfolios of securities. While other simulation methods use the covariance matrix of security returns, which suffers the curse of dimensionality even for modest portfolios, Barone Adesi demonstrates how FHS can accurately adjust to current market conditions.

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