



Distributional Regularities of Financial Returns

Jakob Blatz

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Seminar paper from the year 2008 in the subject Economics - Finance, grade: 1,7, Christian-Albrechts-University of Kiel, language: English, abstract: There is a long tradition of scholars seeking to understand the distributional

regularities of financial returns. Research traces back to the turn of the 19th century. Since then, it underwent a lot of drastic changes, which are to be shown in this paper.

The aim of this paper is to show theoretical models that account for the distributional regularities in financial returns as well as to illustrate the empirical analysis. It is necessary to understand the evolution of research on this topic because it came about in a consecutive manner. Thus, this paper will document over one hundred years of research on distributional properties of financial returns. The second chapter will start with the results of Louis Bachelier and his normal distribution hypothesis. Then it will describe Benoît Mandelbrot's groundbreaking results, which rejected Bachelier's normal hypothesis and introduced the Lévy-stable distributions. Mandelbrot's work had such an impact that it will be described in greater detail.

The third chapter will present the results of research that followed after Mandelbrot's findings. It will also display and explain the results of recent research.

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