Search or Article-id

(Help | Advanced search)

All papers

Go!

Quantitative Finance > Statistical Finance

The joint

Download:

- PDF
- PostScript
- Other formats

Current browse context:

q-fin.ST

< prev | **next >**

new | recent | 1009

Change to browse by:

q-fin

References & Citations

- NASA ADS

Bookmark (what is this?)

distribution of stock returns is not elliptical

Rémy Chicheportiche, Jean-Philippe Bouchaud

(Submitted on 6 Sep 2010)

Using a large set of daily US and Japanese stock returns, we test in detail the