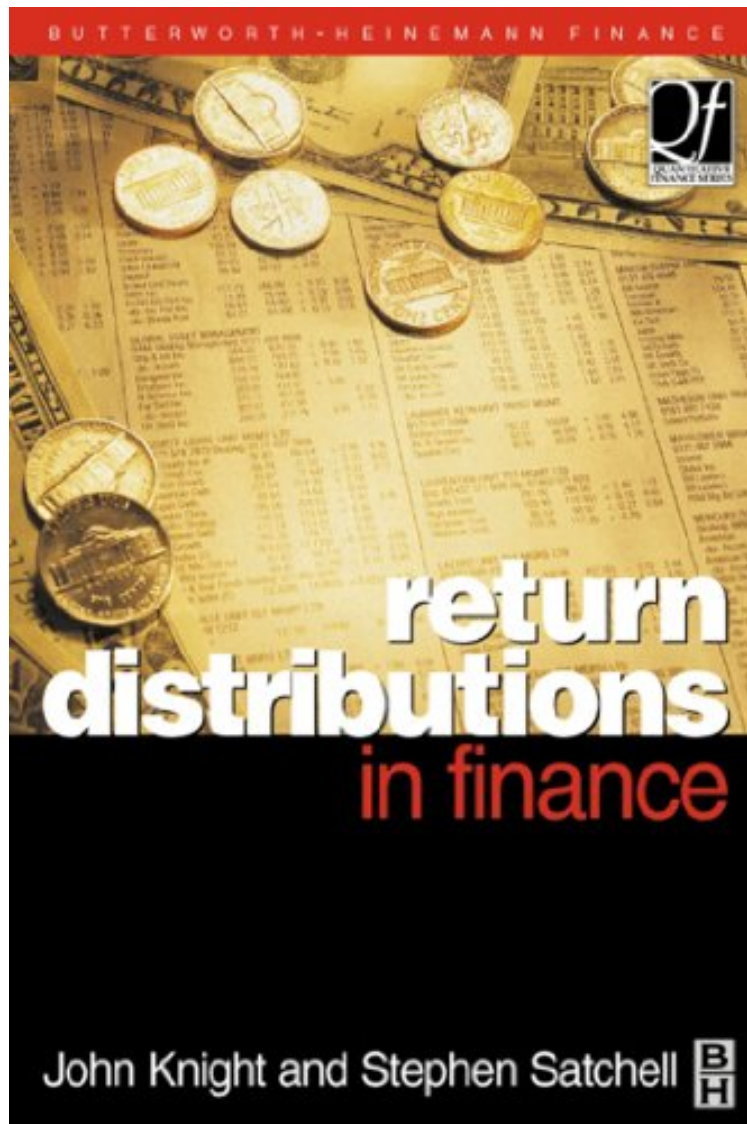


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Return Distributions in Finance (Quantitative Finance)

Stephen Satchell, John Knight

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Quantitative methods have revolutionised the area of trading, regulation, risk management, portfolio construction, asset pricing and treasury activities, and governmental activity such as central banking. One of the original contributions in this area is the classic by Cootner entitled 'The Random Nature of Stock Market Prices'. This work

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About the Author Stephen Satchell is a Fellow of Trinity College, the Reader in Financial Econometrics at the University of Cambridge and Visiting Professor at Birkbeck College, City University Business School and University of Technology, Sydney. He provides consultancy for a range of city institutions in the broad area of quantitative finance. He has published papers in many journals and has a particular interest in risk.