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United States Federal Reserve Board,
Michael S. Gibson, Brian H. Boyer

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.A forecast of the correlation between two asset prices is required to price or hedge an option whose payoff depends on both asset prices or to measure the risk of a portfolio whose return depends on both asset prices. However, a number of factors make it difficult to evaluate forecasts of correlation. We develop a forecast evaluation methodology...

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