



Stock Market Volatility (Chapman & Hall/CRC Finance)

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Up-to-Date Research Sheds New Light on This Area

Taking into account the ongoing worldwide financial crisis, **Stock Market Volatility** provides insight to better understand volatility in various stock markets. This timely volume is one of the first to draw on a range of international authorities who offer their expertise on market volatility in developed, emerging, and frontier economies.

The expert contributors cover stock market volatility modeling, portfolio management, hedge fund volatility, and volatility in developed countries and emerging markets. They present some of the vocational aspects, emphasizing the equity markets. The book approaches the material from the practitioner's viewpoint and familiarizes readers with how volatility is linked to speculation, trading volume, and information arrival. It also discusses recent trends in forecasting volatility, along with the newly cultivated trading platform of volatility derivatives.

Given the current state of high levels of volatility in global stock markets, money managers, financial institutions, investment banks, financial analysts, and others need to improve their understanding of volatility. Examining key aspects of stock market volatility, this comprehensive reference offers novel suggestions for accurately assessing the field.

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