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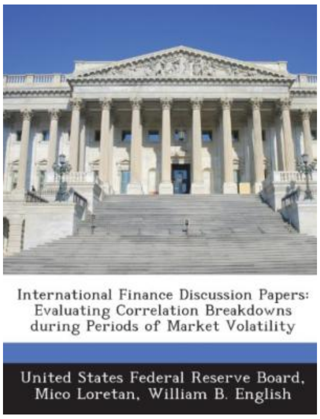

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.Financial market observers have noted that during periods of high market volatility, correlations between asset prices can differ substantially from those seen in quieter markets. For example, correlations among yield spreads were substantially higher during the fall of 1998 than in earlier or later periods. Such differences in correlations have been attributed either to structural breaks in the...

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- Authored by Mico Loretan, William B English
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