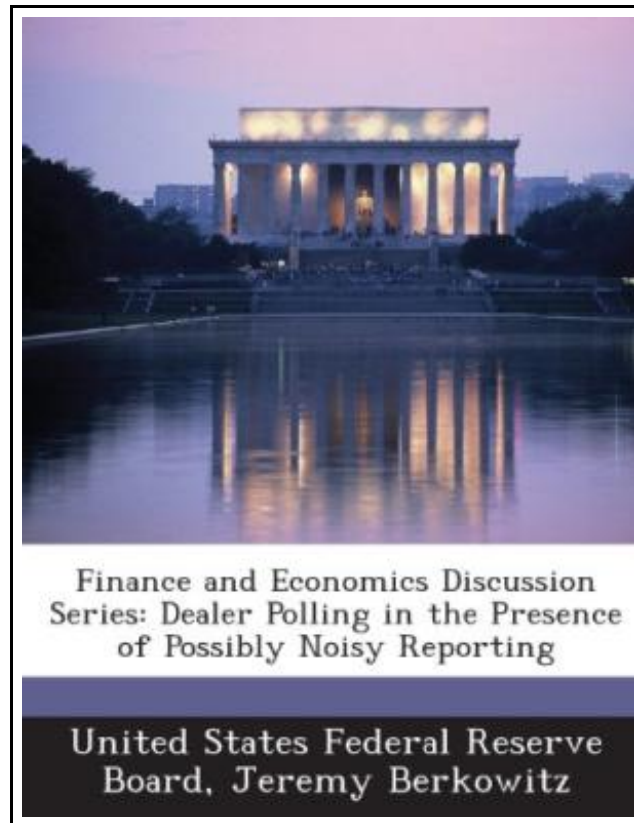


## Finance and Economics Discussion Series: Dealer Polling in the Presence of Possibly Noisy Reporting



Filesize: 5.59 MB

### ***Reviews***

*This is an remarkable pdf which i actually have actually study. I have go through and that i am sure that i am going to planning to study once again yet again later on. Once you begin to read the book, it is extremely difficult to leave it before concluding.*

***(Ms. Hannah Lowe)***

## FINANCE AND ECONOMICS DISCUSSION SERIES: DEALER POLLING IN THE PRESENCE OF POSSIBLY NOISY REPORTING



To read **Finance and Economics Discussion Series: Dealer Polling in the Presence of Possibly Noisy Reporting** PDF, make sure you click the web link beneath and download the ebook or have access to other information which are relevant to **FINANCE AND ECONOMICS DISCUSSION SERIES: DEALER POLLING IN THE PRESENCE OF POSSIBLY NOISY REPORTING** ebook.

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.The value of a vast array of financial assets are functions of rates or prices determined in OTC, interbank, or other off-exchange markets. In order to price such derivative assets, underlying rate and price indexes are routinely sampled and estimated. To guard against misreporting, whether unintentional or for market manipulation, many standard contracts utilize a technique known as trimmed-means. This paper points out that this polling problem falls within the statistical framework of robust estimation. Intuitive criteria for choosing among robust valuation procedures are discussed. In particular, the approach taken is to minimize the worst-case scenario arising from a false report. The finite sample performance of the procedures that qualify, the trimmed-mean and the Huber-estimator, are examined in a set of simulation experiments.



[Read Finance and Economics Discussion Series: Dealer Polling in the Presence of Possibly Noisy Reporting Online](#)



[Download PDF Finance and Economics Discussion Series: Dealer Polling in the Presence of Possibly Noisy Reporting](#)

## Related Kindle Books



**[PDF] Weebies Family Halloween Night English Language: English Language British Full Colour**

Access the link beneath to read "Weebies Family Halloween Night English Language: English Language British Full Colour" PDF document.

[Read eBook »](#)



**[PDF] Children s Educational Book: Junior Leonardo Da Vinci: An Introduction to the Art, Science and Inventions of This Great Genius. Age 7 8 9 10 Year-Olds. [Us English]**

Access the link beneath to read "Children s Educational Book: Junior Leonardo Da Vinci: An Introduction to the Art, Science and Inventions of This Great Genius. Age 7 8 9 10 Year-Olds. [Us English]" PDF document.

[Read eBook »](#)



**[PDF] Children s Educational Book Junior Leonardo Da Vinci : An Introduction to the Art, Science and Inventions of This Great Genius Age 7 8 9 10 Year-Olds. [British English]**

Access the link beneath to read "Children s Educational Book Junior Leonardo Da Vinci : An Introduction to the Art, Science and Inventions of This Great Genius Age 7 8 9 10 Year-Olds. [British English]" PDF document.

[Read eBook »](#)



**[PDF] New KS2 English SAT Buster 10-Minute Tests: 2016 SATs & Beyond**

Access the link beneath to read "New KS2 English SAT Buster 10-Minute Tests: 2016 SATs & Beyond" PDF document.

[Read eBook »](#)



**[PDF] New KS2 English SAT Buster 10-Minute Tests: Grammar, Punctuation & Spelling (2016 SATs & Beyond)**

Access the link beneath to read "New KS2 English SAT Buster 10-Minute Tests: Grammar, Punctuation & Spelling (2016 SATs & Beyond)" PDF document.

[Read eBook »](#)



**[PDF] Letters to Grant Volume 2: Volume 2 Addresses a Kaleidoscope of Stories That Primarily, But Not Exclusively, Occurred in the United States. It de**

Access the link beneath to read "Letters to Grant Volume 2: Volume 2 Addresses a Kaleidoscope of Stories That Primarily, But Not Exclusively, Occurred in the United States. It de" PDF document.

[Read eBook »](#)