ABBREVIATIONS

AIG	American International Group
ARCH	Autoregressive Conditional Heteroskedasticity
BET	Binomial Expansion Technique
bps	basis points
CorBin	correlated binomial distribution
CDO	Collateralized Debt Obligation
CGF	cumulant generating function
CRRA	constant relative risk aversion
CVaR	Conditional Value at Risk
DXY	U.S. dollar index
ECB	European Central Bank
EIS	elasticity of intertemporal substitution
EMA	exponential moving average
FX	foreign exchange
GAO	U.S. Government Accountability Office
GARCH	Generalized ARCH
GDP	gross domestic product
HLOC	high/low/open/close prices
i.i.d.	independent, identically distributed
IMF	International Monetary Fund

MSE	mean squared error
NegBin	negative binomial distribution
NPV	net present value
OECD	Organisation for Economic Co-operation and Development
PIIGS	Portugal, Italy, Ireland, Greece, Spain
RRA	relative risk aversion
SAMURAI	Self-Adjusting Mixtures Using Recursive Artificial Intelligence
SEC	Securities and Exchange Commission
S&P	Standard & Poor's
SMA	simple moving average
SPX	S&P 500 Index
SRE	standard relative error
TSE	Toronto Stock Exchange index
VaR	Value at Risk

Pandora's Risk