STOCHASTIC PROCESSES IN FINANCE (ANNUAL REVIEW OF FINANCIAL ECONOMICS BOOK 2)

DeeAnn Fenn

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rationale behind this prevalent view, which was explicitly put forward as early as by Bachelier [14], was clearly set out in []: If the log–price changes 1 from transaction to transaction are independently and identically distributed with finite variance, and if the number of transactions is fairly uniformly distributed in time, then 2 along with the central limit theorem CLT implies that the return distribution over longer intervals, such as a day, a week, or a month, approaches a Gaussian shape.