### Accepted Manuscript

Unexpected Tails in Risk Measurement: Some International Evidence

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PII: S0378-4266(13)00292-6

DOI: http://dx.doi.org/10.1016/j.jbankfin.2013.07.022

Reference: JBF 4158

To appear in: Journal of Banking & Finance

Received Date: 18 December 2012

Accepted Date: 6 July 2013



Please cite this article as: Tolikas, K., Unexpected Tails in Risk Measurement: Some International Evidence, *Journal of Banking & Finance* (2013), doi: http://dx.doi.org/10.1016/j.jbankfin.2013.07.022

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## **ACCEPTED MANUSCRIPT**

#### **Unexpected Tails in Risk Measurement: Some International Evidence**

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