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## THE FINE STRUCTURE OF ASSET RETURNS, JUMPS, AND STOCHASTIC VOLATILITY



The Fine Structure of Asset Returns, Jumps, and Stochastic Volatility



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | The various models have been built upon pioneering work of Robert F. Engle (2003) and Robert C. Merton (1997) for methods of analyzing economic time series with time-varying volatility and a new method to determine the value of derivatives, respectively. This book fills the gaps which Harry M. Markowitz s (1990) mean-variance analysis fails to capture. Especially, this book investigates dynamic processes of asset returns, volatility, and jumps which are time-varying and...

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- Authored by Jung-Suk Yu, .
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