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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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