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Altri autori (Persone)	ShephardNeil
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Sommario/riassunto	Neil Shephard has brought together a set of classic and central papers that have contributed to our understanding of financial volatility. They cover stocks, bonds and currencies and range from 1973 up to 2001. Shephard, a leading researcher in the field, provides a substantial introduction in which he discusses all major issues involved. General Introduction N. Shephard. Part I: Model Building. 1. A Subordinated Stochastic Process Model with Finite Variance for Speculative Prices, (P. K. Clark). 2. Financial Returns Modeled by the Product of Two Stochastic Processes: A Study of Daily Sugar