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Titolo	Stochastic volatility [[electronic resource]] : selected readings // edited by Neil Shephard
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ISBN	1-383-03979-8 0-19-153142-1 1-280-84576-7 1-4294-6936-6
Descrizione fisica	1 online resource (534 p.)
Collana	Advanced texts in econometrics
Altri autori (Persone)	ShephardNeil
Disciplina	519.2/3
Soggetti	Stochastic processes Finance - Mathematical models Money market - Mathematical models Capital market - Mathematical models
Lingua di pubblicazione	Inglese
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Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	pt. 1. Model building -- pt. 2. Inference -- pt. 3. Option pricing -- pt. 4. Realised variation.
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