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Volatility models applied to geophysics and high frequency financial market data

Maria C. Mariani, Md Al Masum Bhuiyan, Osei K. Tweneboah, Hector Gonzalez-Huizar, Ionut Florescu



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Highlights

- Estimate the stochastic volatility of a financial and geophysical time series;
- Model some of the key distributional features of financial time series;
- Analyze high frequency financial market data;

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