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This model is equivalent to the Hull-White stochastic volatility model for the special case of $\mu v = \alpha^2$ and $\xi = 2\alpha$. In this model, instantaneous volatility is a martingale but the variance of volatility grows unbounded. At the same time, the most likely value for volatility converges to zero. Mathematical features of stochastic volatility ...

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Stochastic volatility - Wikipedia

Stochastic modeling is a form of financial model that is used to help make investment decisions. This type of modeling forecasts the probability of various outcomes under different conditions ...

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New Stochastic Volatility Models

build upon the stochastic volatility in mean (SVM) model of Koopman and Hol Uspensky (2002)—originally developed for financial time series as an alternative of the ARCH-M model of Engle, Lilien, and Robins (1987)—in which the volatility enters the conditional mean as a covariate. More recently, the SVM model has been used to fit macroeconomic

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This paper defines and studies a stochastic process that combines two important stylized facts of financial data: reversion to the mean, and a flexible generalized stochastic volatility process: the 4/2 process. This work is motivated by the modeling of at least two financial asset classes: commodities and volatility indices.

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