Jaya P. N. Bishwal

Parameter Estimation in Stochastic Volatility Models

Parameter Estimation in Stochastic Volatility Models

Jaya P. N. Bishwal

Parameter Estimation in Stochastic Volatility Models

Springer

Jaya P. N. Bishwal iD
Department of Mathematics and Statistics
University of North Carolina at Charlotte
Charlotte, NC, USA

To the memory of my late grand parents

and to my parents and brothers for their love and affection

Contents

Chapter 4

Chapter 5

Chapter 6

Chapter 7

Chapter 8

Chapter 9

Chapter 10

Chapter 11