Range Volatility Models and Their Applications in Finance

Chapter

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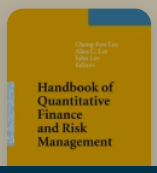

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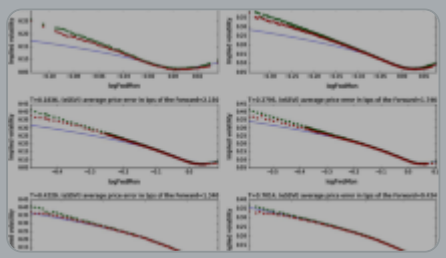

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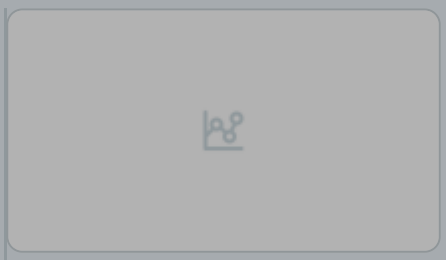

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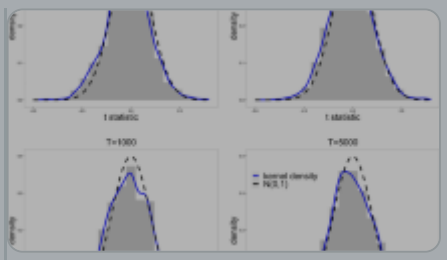

Approximating long-memory

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