Range Volatility Models and Their Applications in Finance

Chapter

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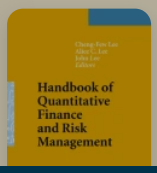

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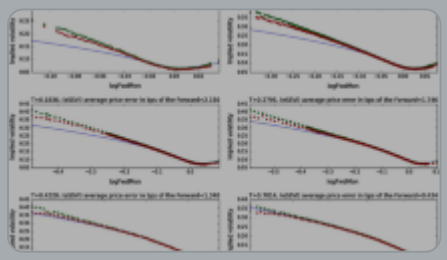
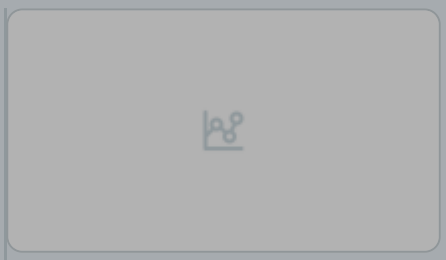
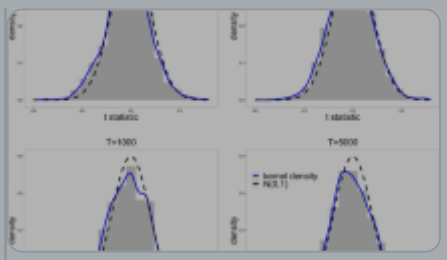


Volatility and volatility-linked



Option pricing under fast-



Approximating long-memory

Chou (2005, 2006), Cheung (2007), Martens and van Dijk (2007), Chou and Wang (2007), Chou et al. (2007), and Chou and Liu (2008a,b).

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Institute of Economics, Academia Sinica, #128, Yen-Jio-Yuan Road, Sec 2, Nankang, Taipei, Taiwan, ROC
Ray Yeutien Chou

Institute of Business Management, National Chiao Tung University, Taipei, Taiwan, ROC
Ray Yeutien Chou

Department of Shipping & Transportation Management, National Taiwan Ocean University, Keelung, Taiwan, ROC
Hengchih Chou

Department of Finance, Feng Chia University, Taichung, Taiwan, ROC
Nathan Liu

Corresponding author

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