







① On Tuesday 1 July 2025, 04:00-21:00 GMT, we'll be making some site updates on Taylor & Francis Online. You'll still be able to search, browse and read our articles, where access rights already apply. Registration, purchasing, activation of tokens, eprints and other features of Your Account will be unavailable during this scheduled work.

Home ► All Journals ► Economics, Finance & Business ► Quantitative Finance ► List of Issues ► Volume 1, Issue 6 ► Stochastic volatility as a simple genera

Quantitative Finance > Volume 1, 2001 - Issue 6

370 123 0

Views CrossRef citations to date Altmetric

Miscellany

Stochastic volatility as a simple generator of apparent financial power laws and long memory

B. LeBaron

Pages 621-631 | Published online: 08 Apr 2010

66 Cite this article https://doi.org/10.1088/1469-7688/1/6/304

Sample our Economics, Finance, Business & Industry journals, sign in here to start your access,

latest two

66 Citatio

Abstra

There ha

a wide r

obsev

those from

these pr have a c

ranges.

macroed

We Care About Your Privacy

We and our 909 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting "I Accept" enables tracking technologies to support the purposes shown under "we and our partners process data to provide," whereas selecting "Reject All" or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the ["privacy preferences"] link on the bottom of the webpage [or the floating icon on the bottom-left of the webpage, if applicable]. Your choices will have effect within our Website. For more details, refer to our Privacy Policy. Here

We and our partners process data to provide:

Reject All

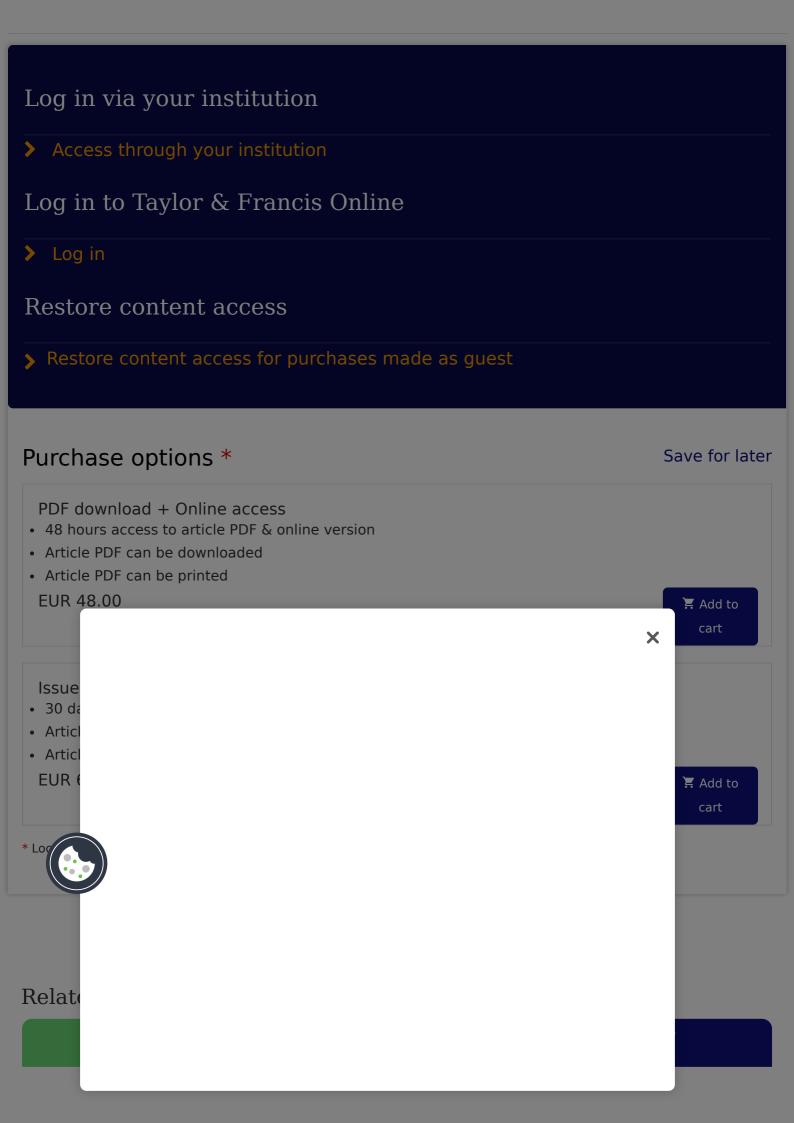
Show Purpose nilarity in not consider the

ry similar to mall-sample s none of

tochastic

regation

d other



Information for Open access Authors Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up X or & Francis Group Copyright