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

B. LeBaron

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Abstract

There has been renewed interest in power laws and various types of self-similarity in many financial time series. We consider a wide range of stochastic volatility models, those from the class of stochastic volatility processes, and those from the class of stochastic volatility processes with long memory. We show that these models can have a wide range of power law behaviors. We show that the power law behaviors are macroscopic.

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