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

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Abstract

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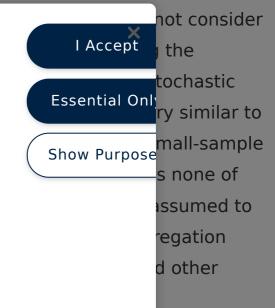
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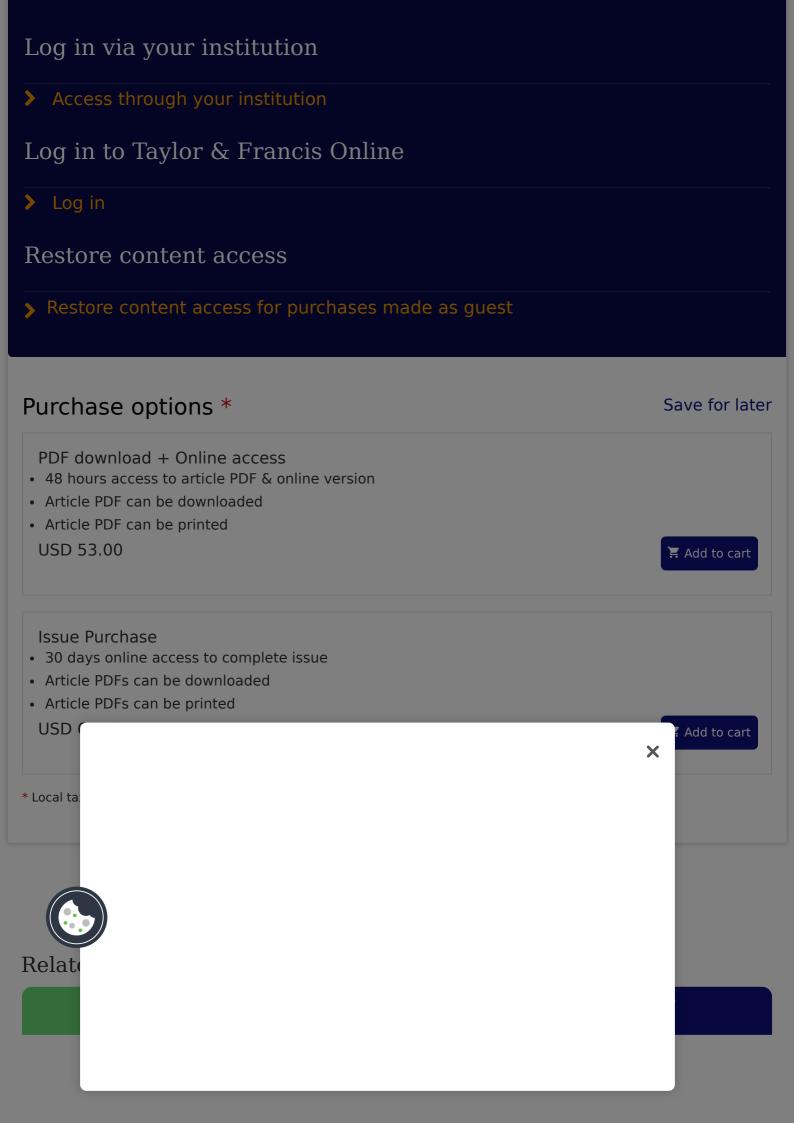
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