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# MODELLING RETURNS IN SOUTH AFRICA USING JUMP DIFFUSION PROCESSES



Modelling returns in South Africa using Jump Diffusion Processes



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Over the last few decades, there has been vast interest in the modelling of asset returns using jump diffusion processes. This was in part as a result of the realization that the standard diffusion processes, which do not allow for jumps, were not able to capture the stylized facts that return distributions are leptokurtic and have heavy tails. Although jump diffusion models have been identified as being useful to capture these stylized...

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- Authored by Mongwe, Wilson
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