The University of Chicago
Department of Statistics

Mini-seminars for Second Year Ph.D. Students

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Volatility Estimators for Discretely Sampled Levy Processes

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110 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

This talk is based on a paper by Yacine Ait-Sahalia and Jean Jacod. The paper studies the estimation of the volatility parameter in a symmetric stable process which is perturbed by another Levy process.

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