

Accepted Manuscript

Two-Step Estimation of the Volatility Function in Diffusion Models with Empirical Applications

Xu-Guo Ye, Jin-Guan Lin, Yan-Yong Zhao, Hong-Xia Hao

PII: S0927-5398(15)00045-6
DOI: doi: [10.1016/j.jempfin.2015.05.001](https://doi.org/10.1016/j.jempfin.2015.05.001)
Reference: EMPFIN 806

To appear in: *Journal of Empirical Finance*

Received date: 13 January 2015
Revised date: 19 April 2015
Accepted date: 9 May 2015



Please cite this article as: Ye, Xu-Guo, Lin, Jin-Guan, Zhao, Yan-Yong, Hao, Hong-Xia, Two-Step Estimation of the Volatility Function in Diffusion Models with Empirical Applications, *Journal of Empirical Finance* (2015), doi: [10.1016/j.jempfin.2015.05.001](https://doi.org/10.1016/j.jempfin.2015.05.001)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

Two-Step Estimation of the Volatility Functions in Diffusion Models with Empirical Applications

Xu-Guo Ye^{a,b}, Jin-Guan Lin^{a*}, Yan-Yong Zhao^a, Hong-Xia Hao^a

^aDepartment of Mathematics, Southeast University, Nanjing, 210096, P.R. China

^bSchool of Mathematical Sciences, Kaili University, Kaili, 556011, P.R. China

ACCEPTED MANUSCRIPT

*Corresponding author, Jin-Guan Lin, Department of Mathematics, Southeast University, Nanjing, 210096;
E-mail: jglin@seu.edu.cn

Download English Version:

<https://daneshyari.com/en/article/7360812>

Download Persian Version:

<https://daneshyari.com/article/7360812>

[Daneshyari.com](https://daneshyari.com)