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Jul 09, 2010 · Stochastic Calculus Of Heston's Stochastic–Volatility Model Floyd B. Hanson Abstract—The Heston (1993) Stochastic–volatility Model Is A Square–root Diffusion Model For The Stochastic–variance. It Gives Rise To A Singular Diffusion For The Distribution According To Fell May 21th, 2024

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• Stochastic Calculus And Financial Applications, By J.M. Steele. Additional References Include: • Stochastic Differential Equations, By B. Øksendal. • Brownian Motion And Stochastic Calculus, By I. Karatzas And S. Shreve. • Continuous Martingales And Apr 25th, 2024

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