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This model is equivalent to the Hull-White stochastic volatility model for the special case of  $\mu v = \alpha^2$  and  $\xi = 2\alpha$ . In this model, instantaneous volatility is a martingale but the variance of volatility grows unbounded. At the same time, the most likely value for volatility converges to zero. Mathematical features of stochastic volatility ...

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### Stochastic volatility - Wikipedia

Stochastic modeling is a form of financial model that is used to help make investment decisions. This type of modeling forecasts the probability of various outcomes under different conditions ...

### Stochastic Modeling Definition - investopedia.com

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### New Stochastic Volatility Models

build upon the stochastic volatility in mean (SVM) model of Koopman and Hol Uspensky (2002)—originally developed for financial time series as an alternative of the ARCH-M model of Engle, Lilien, and Robins (1987)—in which the volatility enters the conditional mean as a covariate. More recently, the SVM model has been used to fit macroeconomic

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### Stochastic volatility models with applications in finance

Stochastic Volatility - SV: A statistical method in mathematical finance in which volatility and codependence between variables is allowed to fluctuate over time rather than remain constant ...

### Stochastic Volatility (SV) - Investopedia

This paper defines and studies a stochastic process that combines two important stylized facts of financial data: reversion to the mean, and a flexible generalized stochastic volatility process: the 4/2 process. This work is motivated by the modeling of at least two financial asset classes: commodities and volatility indices.