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Nonparametric estimation for Geometric model with random effects. An application to the stock prices of the Nasdaq-100 index.

Communication Info

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Abstract

This paper deals with the decongestion density estimators of the random effects in the drift of geometric fractional Brownian motion. We prove the consistency of the obtained estimators not only with the long-range dependence but also with the short-range dependence property. The performance of the proposed approach is examined through simulation. Moreover, we apply the proposed approach to analyzing the log return from real Nasdaq 100 index financial data.

References

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