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Moment based estimation of supOU processes and a related stochastic volatility model

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(Submitted on 7 May 2013)

After a quick review of superpositions of OU (supOU) processes, integrated supOU processes and the supOU SV model we estimate these processes by using the generalized method of moments. We show that the GMM approach yields consistent estimators and that it works very well in practice. Moreover, we discuss the influence of long memory effects.

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