



SOL

Soutenabil

EL-KHATIB Y., GOUTTE S., (UMI SOURCE), MAKUMBE ZORORO S., VIVES J., (2023) " A HYBRID STOCHASTIC VOLATILITY MODEL IN A LÉVY MARKET", INTERNATIONAL REVIEW OF ECONOMICS AND FINANCE

Auteurs: Youssef El-Khatib, Stéphane Goutte (UMI SOURCE), Zororo S. Makumbe, Josep Vives

Article: "A hybrid stochastic volatility model in a Lévy market"

Revue: International Review of Economics and Finance

<https://doi.org/10.1016/j.iref.2023.01.005>

Accepted 17 January 2023

<https://www.sciencedirect.com/science/article/pii/S1059056023000138?via%3Dihub>

