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(1978), It Was Understood That The Risk-neutral Pdf Could Be Derived From The Market Prices Of European Options. The Breakthrough Came When Dupire (1994) And Derman And Kani (1994) Noted That Under Riskneutrality, There Was A Unique Diffusion Process Consistent With These Distributions. The Cor- May 3th, 2024

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Derivatives Trading And The Volume-volatility Link In The Indian Stock Market S. Bhaumiky, M. Karanasosy And A. Kartsaklas YBrunel University, West London, UK Queen Mary, University Of London, UK This Draft: September 2008 Abstract This Paper Investigates The Issue Of Temporal Ordering Mar 1th, 2024

Trading Volume, Volatility, Order Flow And Spread ...

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