## **Stochastic Volatility**

- 1. Estimating the Parameters of Stochastic Volatility Models using Option Price Data, Hurn Et Al 2012
- 2. Estimation and Filtering with Big Option Data: Implications for Asset Pricing, Jacobs 2019
- 3. Optimal Filtering of Jump Diffusions: Extracting Latent States from Asset Prices, Johannes Et Al 2009