

**ESTIMATING VOLATILITY OF STOCHASTIC
VOLATILITY MODELS**



PHISIPHONG SONPRATHET

**MASTER OF SCIENCE
IN APPLIED MATHEMATICS**

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**GRADUATE SCHOOL
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**A THESIS SUBMITTED TO CHIANG MAI UNIVERSITY IN PARTIAL
FULFILLMENT OF THE REQUIREMENTS FOR THE DEGREE OF
MASTER OF SCIENCE
IN APPLIED MATHEMATICS**

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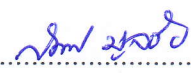
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THIS THESIS HAS BEEN APPROVED TO BE A PARTIAL FULFILLMENT OF
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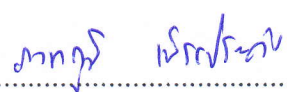
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