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N. Makate and P. Sattayatham, "Stochastic Volatility Jump-Diffusion Model for Option Pricing," Journal of Mathematical Finance, Vol. 1 No. 3, 2011, pp. 90-97. doi: 10

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This paper studies the performance of commonly employed stochastic volatility and jump models in the into The Journal of Risk Finance Online

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Stochastic volatility - wikipedia, the free

Stochastic volatility models are one approach to resolve a shortcoming of the Black Scholes model. Stochastic volatility; Jump-diffusion models; ARCH and GARCH;

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ASYMPTOTICS Alexey MEDVEDEV and Olivier SCAILLETa 1 a HEC Gen ve and FAME, Universit de

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A markov-switching stochastic volatility model

Outline A Markov-Switching Stochastic Volatility Model with Jumps Econophysics Franc ois Guay Boston University, Economics Department April 23, 2015

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Although the stochastic volatility model with jumps in returns tends to exaggerate the negative A subordinated stochastic process model with finite variance for

Stochastic volatility model with jumps in returns

In this chapter we estimate the stochastic volatility model with jumps in return and volatility introduced by [7]. In this model the conditional volatility of returns

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Volatility' Chapman & Hall 2009 Based Models for Financial Time Series' in Pistorius Martijn, Aleksandar Mijatovic

Chapman and hall/ crc financial mathematics

Counterparty Risk and Funding A Tale of Two Puzzles. By St phane Cr pey, Tomasz R. Bielecki, Damiano Brigo. Series: Chapman and Hall/CRC Financial Mathematics Series

Jumps and stochastic volatility: exchange rate

Jumps and Stochastic Volatility: Exchange Rate Processes Implicit in thePHLX Deutschemark Options David S. Bates. NBER Working Paper No. 4596 Issued in December 1993

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An imex-scheme for pricing options under

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Small-time expansions of the distributions,

EXPANSIONS FOR STOCHASTIC VOLATILITY MODELS WITH LEVY JUMPS 5 2. Background and preliminary results 2.1. Notation. Throughout this paper, C_n (or $C_n(R)$), $n \geq 0$, is the

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A significant extension of Heston model to make both volatility and mean Extension of the Heston model with stochastic interest rates is given Jump diffusion

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Stochastic Volatility and Jumps: Exponentially Affine Yes or No? An Empirical Analysis of S&P500 Dynamics (2009)

Estimation of continuous-time stochastic

Estimation of Continuous-Time Stochastic Volatility Models with Jumps using In the estimation of the CARMA(2,1)-jump-driven stochastic volatility model

Stochastic volatility models with jumps

Stochastic Volatility Models with Jumps Exotic Derivatives in Financial Markets Aleksandar Mijatovic Department of Statistics, University of Warwick

Estimating volatility and model parameters of

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Implementing stochastic volatility with jumps:

Implementing Stochastic Volatility with Jumps: Risk Management & Hedging Strategies Louis Scott December 2002 MORGAN STANLEY & CO. The Role of Models

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the generalized autoregressive conditional heteroskedasticity and stochastic volatility models, and Correlated Jumps in Stochastic Volatility Models

[math/0603527] a stochastic volatility model with

Mar 21, 2006 Abstract: We consider a stochastic volatility model with jumps where the underlying asset price is driven by the process sum of a 2-dimensional Brownian