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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

An imex-scheme for pricing options under

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Stochastic volatility model with jumps in returns

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A markov-switching stochastic volatility model

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

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CALIBRATION OF STOCHASTIC VOLATILITY MODELS WITH JUMPS BY SHORT TERM ASYMPTOTICS Alexey MEDVEDEV and Olivier SCAILLETa 1 a HEC Gen ve and FAME, Universit de

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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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Aleksandar Mijatovic, Martijn Pistorius Stochastic Volatility with Jumps: Models, Algorithms and Implementation (Chapman and Hall/CRC Financial Mathematics

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Stochastic volatility jump-diffusion model for

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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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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