

Modelling And Simulation Of Stochastic Volatility In Finance By Christian Kahl

By Christian Kahl

Sep 10, 2012 Transcript of "Deterministic vs stochastic" 1. Introduction: A simulation model is properly used depending on the circumstances of the actual

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<http://link.springer.com/article/10.1007%2Fs00780-009-0115-y>

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<http://repub.eur.nl/pub/7738/2006-0464.pdf>

Errata in Monte Carlo methods in finance Stochastic volatility models Carlo schemes for stochastic volatility models (joint paper with Christian Kahl,

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High order discretization schemes for the CIR process: Moment explosions in stochastic volatility models, Finance Stoch. 11 Christian Kahl and Henri Schurz,

<http://www.ams.org/jourcgi/jour-getitem?pii=S0025-5718-09-02252-2>

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<http://www.ncbi.nlm.nih.gov/pubmed/16986253>

Handbook of Statistics 21: Stochastic Processes: Modeling and Simulation. Edited by. D.N. Shanbhag, University of Sheffield, UK; C.R. Rao, The Pennsylvania State
<http://www.elsevier.com/books/handbook-of-statistics-21-stochastic-processes-modeling-and-simulation/shanbhag/978-0-444-50013-7>

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<http://www.sciencedirect.com/science/article/pii/S1476927108000376>

the fastest method for the calibration of stochastic volatility models, Financial modelling with biased simulation schemes for stochastic volatility
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The well known Heston model for stochastic volatility captures the reality of the motion of stock prices in our financial market. Christian Kahl;
<http://www.sciencedirect.com/science/article/pii/S089396591200345X>
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