

# Modelling And Simulation Of Stochastic Volatility In Finance By Christian Kahl

By Christian Kahl

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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,

<http://www.awdz65.dsl.pipex.com/>

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[http://en.wikipedia.org/wiki/Deterministic\\_simulation](http://en.wikipedia.org/wiki/Deterministic_simulation)

Christian Kahl. A comparison of biased simulation schemes for stochastic volatility models biased simulation schemes for stochastic volatility models

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

High order discretization schemes for the CIR process: Moment explosions in stochastic volatility models, Finance Stoch. 11 Christian Kahl and Henri Schurz,  
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Although an exact and efficient simulation simulation schemes for stochastic volatility models for stochastic volatility models Christian Kahl,  
<http://www.tandfonline.com/doi/abs/10.1080/14697680802392496>

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We derive an explicit representation of the transitions of the Heston stochastic volatility model and use Kahl, C., J ckel, P finance: Numerical  
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