

Springer Finance

Jianwei Zhu

Applications of Fourier Transform to Smile Modeling Theory and Implementation

Second Edition



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Fabrice D. Rouah



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Applications of Fourier Transform to Smile Modeling Jianwei Zhu, 2009-10-03 This book addresses the applications of Fourier transform to smile modeling Smile effect is used generically by financial engineers and risk managers to refer to the inconsistencies of quoted implied volatilities in financial markets or more mathematically to the leptokurtic distributions of financial assets and indices Therefore a sound modeling of smile effect is the central challenge in quantitative finance Since more than one decade Fourier transform has triggered a technical revolution in option pricing theory Almost all new developed option pricing models especially in connection with stochastic volatility and random jump have extensively applied Fourier transform and the corresponding inverse transform to express option pricing formulas The large accommodation of the Fourier transform allows for a very convenient modeling with a general class of stochastic processes and distributions This book is then intended to present a comprehensive treatment of the Fourier transform in the option valuation covering the most stochastic factors such as stochastic volatilities and interest rates Poisson and Levy jumps including some asset classes such as equity FX and interest rates and providing numerical examples and prototype programming codes I hope that readers will benefit from this book not only by gaining an overview of the advanced theory and the vast large literature on these topics but also by gaining a first hand feedback from the practice on the applications and implementations of the theory

Applications of Fourier Transform to Smile Modeling Jianwei Zhu, 2009-10-04 This book describes the applications of the Fourier transform to the modeling of volatility smile followed by a comprehensive treatment of option valuation in a unified framework covering stochastic volatilities and interest rates Poisson and Levy jumps including various asset classes such as equity FX and interest rates as well as various numerical examples and prototype programming codes Readers will benefit from this book not only by gaining an overview of the advanced theory and the vast range of literature on these topics but also by receiving first hand feedback on the practice

PDE and Martingale Methods in Option Pricing Andrea Pascucci, 2011-04-15 This book offers an introduction to the mathematical probabilistic and numerical methods used in the modern theory of option pricing The text is designed for readers with a basic mathematical background The first part contains a presentation of the arbitrage theory in discrete time In the second part the theories of stochastic calculus and parabolic PDEs are developed in detail and the classical arbitrage theory is analyzed in a Markovian setting by means of PDEs techniques After the martingale representation theorems and the Girsanov theory have been presented arbitrage pricing is revisited in the martingale theory optics General tools from PDE and martingale theories are also used in the analysis of volatility modeling The book also contains an Introduction to Levy processes and Malliavin calculus The last part is devoted to the description of the numerical methods used in option pricing Monte Carlo binomial trees finite differences and Fourier transform

Pricing Models of Volatility Products and Exotic Variance Derivatives Yue Kuen Kwok, Wendong Zheng, 2022-05-08 Pricing Models of Volatility Products and Exotic Variance Derivatives summarizes most of the recent

research results in pricing models of derivatives on discrete realized variance and VIX The book begins with the presentation of volatility trading and uses of variance derivatives It then moves on to discuss the robust replication strategy of variance swaps using portfolio of options which is one of the major milestones in pricing theory of variance derivatives The replication procedure provides the theoretical foundation of the construction of VIX This book provides sound arguments for formulating the pricing models of variance derivatives and establishes formal proofs of various technical results Illustrative numerical examples are included to show accuracy and effectiveness of analytic and approximation methods Features Useful for practitioners and quants in the financial industry who need to make choices between various pricing models of variance derivatives Fabulous resource for researchers interested in pricing and hedging issues of variance derivatives and VIX products Can be used as a university textbook in a topic course on pricing variance derivatives *Advances in Longitudinal Data Methods in Applied Economic Research* Nicholas Tsounis, Aspasia Vlachvei, 2021-03-31 This volume presents new methods and applications in longitudinal data estimation methodology in applied economic Featuring selected papers from the 2020 the International Conference on Applied Economics ICOAE 2020 held virtually due to the corona virus pandemic this book examines interdisciplinary topics such as financial economics international economics agricultural economics marketing and management Country specific case studies are also featured **The Heston Model and Its Extensions in VBA** Fabrice D. Rouah, 2015-03-24 Practical options pricing for better informed investment decisions The Heston Model and Its Extensions in VBA is the definitive guide to options pricing using two of the derivatives industry s most powerful modeling tools the Heston model and VBA Light on theory this extremely useful reference focuses on implementation and can help investors more efficiently and accurately exploit market information to better inform investment decisions Coverage includes a description of the Heston model with specific emphasis on equity options pricing and variance modeling The book focuses not only on the original Heston model but also on the many enhancements and refinements that have been applied to the model including methods that use the Fourier transform numerical integration schemes simulation methods for pricing American options and much more The companion website offers pricing code in VBA that resides in an extensive set of Excel spreadsheets The Heston model is the derivatives industry s most popular stochastic volatility model for pricing equity derivatives This book provides complete guidance toward the successful implementation of this valuable model using the industry s ubiquitous financial modeling software giving users the understanding and VBA code they need to produce option prices that are more accurate and volatility surfaces that more closely reflect market conditions Derivatives pricing is often the hinge on which profit is made or lost in financial institutions making accuracy of utmost importance This book will help risk managers traders portfolio managers quants academics and other professionals better understand the Heston model and its extensions in a writing style that is clear concise transparent and easy to understand For better pricing accuracy The Heston Model and Its Extensions in VBA is a crucial resource for producing more accurate model outputs such as prices

hedge ratios volatilities and graphs **FPGA Based Accelerators for Financial Applications** Christian De Schryver, 2015-07-30 This book covers the latest approaches and results from reconfigurable computing architectures employed in the finance domain So called field programmable gate arrays FPGAs have already shown to outperform standard CPU and GPU based computing architectures by far saving up to 99% of energy depending on the compute tasks Renowned authors from financial mathematics computer architecture and finance business introduce the readers into today's challenges in finance IT illustrate the most advanced approaches and use cases and present currently known methodologies for integrating FPGAs in finance systems together with latest results The complete algorithm to hardware flow is covered holistically so this book serves as a hands on guide for IT managers researchers and quants programmers who think about integrating FPGAs into their current IT systems **Interest Rate Derivatives Explained: Volume 2** Jörg Kienitz, Peter Caspers, 2017-11-08 This book on Interest Rate Derivatives has three parts The first part is on financial products and extends the range of products considered in Interest Rate Derivatives Explained I In particular we consider callable products such as Bermudan swaptions or exotic derivatives The second part is on volatility modelling The Heston and the SABR model are reviewed and analyzed in detail Both models are widely applied in practice Such models are necessary to account for the volatility skew smile and form the fundament for pricing and risk management of complex interest rate structures such as Constant Maturity Swap options Term structure models are introduced in the third part We consider three main classes namely short rate models instantaneous forward rate models and market models For each class we review one representative which is heavily used in practice We have chosen the Hull White the Cheyette and the Libor Market model For all the models we consider the extensions by a stochastic basis and stochastic volatility component Finally we round up the exposition by giving an overview of the numerical methods that are relevant for successfully implementing the models considered in the book Financial Modelling Joerg Kienitz, Daniel Wetterau, 2013-02-18 Financial modelling Theory Implementation and Practice with MATLAB Source J rg Kienitz and Daniel Wetterau Financial Modelling Theory Implementation and Practice with MATLAB Source is a unique combination of quantitative techniques the application to financial problems and programming using Matlab The book enables the reader to model design and implement a wide range of financial models for derivatives pricing and asset allocation providing practitioners with complete financial modelling workflow from model choice deriving prices and Greeks using semi analytic and simulation techniques and calibration even for exotic options The book is split into three parts The first part considers financial markets in general and looks at the complex models needed to handle observed structures reviewing models based on diffusions including stochastic local volatility models and pure jump processes It shows the possible risk neutral densities implied volatility surfaces option pricing and typical paths for a variety of models including SABR Heston Bates Bates Hull White Displaced Heston or stochastic volatility versions of Variance Gamma respectively Normal Inverse Gaussian models and finally multi dimensional models The stochastic local volatility

Libor market model with time dependent parameters is considered and as an application how to price and risk manage CMS spread products is demonstrated The second part of the book deals with numerical methods which enables the reader to use the models of the first part for pricing and risk management covering methods based on direct integration and Fourier transforms and detailing the implementation of the COS CONV Carr Madan method or Fourier Space Time Stepping This is applied to pricing of European Bermudan and exotic options as well as the calculation of the Greeks The Monte Carlo simulation technique is outlined and bridge sampling is discussed in a Gaussian setting and for Levy processes Computation of Greeks is covered using likelihood ratio methods and adjoint techniques A chapter on state of the art optimization algorithms rounds up the toolkit for applying advanced mathematical models to financial problems and the last chapter in this section of the book also serves as an introduction to model risk The third part is devoted to the usage of Matlab introducing the software package by describing the basic functions applied for financial engineering The programming is approached from an object oriented perspective with examples to propose a framework for calibration hedging and the adjoint method for calculating Greeks in a Libor market model Source code used for producing the results and analysing the models is provided on the author s dedicated website <http://www.mathworks.de/matlabcentral/fileexchange/authors/246981>

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