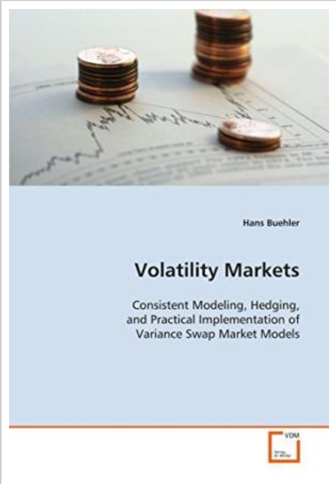

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Volatility Markets

By Buehler, Hans

Condition: New. Publisher/Verlag: VDM Verlag Dr. Müller | Consistent Modeling, Hedging, and Practical Implementation of Variance Swap Market Models | This book presents a comprehensive overviewof the subject of "Consistent Variance Curve Models", a concept for variance swap markets which is very closely related to thatof consistent Heath-Jarrow-Merton models for interest rate markets. As the title suggests, the book provides both a sound theoretical background on such models as well as guidance on how toimplement them. In the course of the discussion, we address questions of existence, market completeness and integrability as well as efficient simulation and evaluation techniques.Moroever, the book also has an additional chapter on "fitted" variance curve models, most notably "Fitted Heston", which has proven to be a very valuable tool forrisk-managing positions of options on variance. Comparison with other models and implementation considerations are provided.This book is a revised version of my PhD thesis "Volatility Markets: Consistent modeling,hedging and practical implementation", which has been written parallel to my work in Deutsche Bank''s Quantitative Products Analytics team in London. | Format: Paperback | Language/Sprache: english | 266 gr | 220x150x10 mm | 188 pp.

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