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Exotic Option Pricing In Heston's Stochastic Volatility Model

1 Heston's Stochastic Volatility Model 5 1.1 Introduction 5 1.2 Option Pricing In The Heston Model 6 1.2.1 Partial Differential Equation For A Contingent Claim 6 1.2.2 Risk-nevitral Pricing With Respect To A 8 1.2.3 Numerical Pricing Methods Versus (Semi-) Analytical Pricing Formulas . 10 2 Numerical Simulation Methods 15 2.1 Exact Simulation ... Jan 2th, 2024

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Kang Et Al. [32] Presented A FX Option Pricing Model, And The Dynamics Of FX And The Variance Are Specified With An Approximative Fractional Process. In Consideration Of The Present Studies, We Adopt A Double Heston Model With Ap-proximative Fractional Stochastic Volatility And Jumps. We Are first To Adopt The Creative Model. Apr 1th, 2024

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The Model first Appeared In [2] In The Context Of An FX-rate With Stochastic Gaussian Interest Rates. A Correlation Between Interest Rates And FX Was Organized Via The Volatility Displacement. The Heston Driving Factors Were Uncorrelated With The Interest Rates To Preserve Affine Properties And FX-option Solvability. Mar 2th, 2024

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Mikhailov@itwm.fhg.de; Noegel@itwm.fhg.de Heston's Stochastic Volatility Model Implementation, Calibration And Some Extensions K Strike Price. W 1,2 Standard Brownian Movements. R Interest Rate. Q Dividend Yield. κ Mean Reversion Rate. θ Long Run Variance. V

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