

Premia 18

Volatility Derivatives

Volatility derivatives

Forward Variance Dynamics: Bergomi's model revisited

Monte Carlo method for Timer options

Asymptotic and exact pricing options on variance.

A Closed-Form Exact Solution for Pricing Variance Swaps with Stochastic Volatility.

MODEL-FREE IMPLIED VOLATILITY: FROM SURFACE TO INDEX

Volatility swaps and volatility options on discretely sampled realized variance.