

Premia 22

Calibration Methods

Calibration in the Dupire Model with numerical solution of inverse problem

Calibration in a Merton-Heston Model

Calibration in Jump Models

Calibration in Levy models

Pricing Variance Swap : Consistent Variance Curve Models

Calibration in the Libor Market Model

Calibration in the Stochastic Volatility Libor Market Model

Calibration in the HW2D Interest Rate Model

European Options Sensitivity with Respect to the Correlation for Multidimensional Heston Model

Maximum Likelihood Estimation for Wishart processes.