



# Research Seminars in **Mathematical Finance:**

## **Stochastic Volatility Models, Option Pricing, Calibration**

This ebook contains a set of slides that can be used to present lectures in a graduate course or in a research seminar in mathematical finance.

The ebook is divided in three chapters, each chapter is divided in three sections, each section contains a set of slides that can be used to present a lecture. The lectures are independent one from the others.

The lectures discuss the results of the research in mathematical finance of the authors during the years 2007-2012. The results presented are concerned with the study of stochastic volatility models(Heston, SABR models and their generalizations), and in particular with the option pricing and calibration problems relative to these models.

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ISBN 978-1-940366-02-9



Price: US \$89