MINI-COURSE

Supported by

COMPLEX AND HYPERCOMPLEX ANALYSIS GROUP

and

OPTIMIZATION, GRAPH THEORY AND COMBINATORICS GROUP

and

Thematic Line INVERSE PROBLEMS IN HEALTH SCIENCES

Departamento de Matemática, 15:00–16:00

22/April/2024 in Sala Sousa Pinto (2° piso)

23/April/2024 in room 11.2.21

Topics in quantitative finance

Evgeny Lakshtanov
lakshtanov@ua.pt

We will discuss pricing aspects of Volatility swap, Variance swap, FX correlation products, triangle rule.

We will recover basic constructions like smile and its dynamics, Girsanov theorem, swap vs swaptions and so on.

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