Abstract:
We study the pricing of spread options and we obtain a Margrabe type formula for a general bivariate jump diffusion model. Moreover we study the robustness of the price to model risk, in the sense that we consider two types of bivariate jump diffusions: one allowing for infinite activity small jumps and one not. In the second one an adequate continuous component describes the small variation of prices. We illustrate our computations by several examples.
Ja

International:
Ja

Book review:
Nein

commissioned:
not commissioned

Professional Journal:
Nein

Occurences:
- Einrichtungen > Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Khedher, A.
- Einrichtungen > Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers

entries: