

Uncertain volatility models

- The stochastic integral is well defined if one takes the filtration at 0 to be given by the sigma algebra generated by the volatility process.
- The solution is of course given by

$$S_t = S_0 \exp\left(rt + \int_0^t \sigma(u) dW_u - \frac{1}{2} \int_0^t \sigma^2(u) du \right)$$

Uncertain Volatility Models

Victor M. Corman



Uncertain Volatility Models:

Whispering the Secrets of Language: An Emotional Quest through **Uncertain Volatility Models**

In a digitally-driven world where screens reign supreme and instant communication drowns out the subtleties of language, the profound secrets and psychological nuances concealed within words often get unheard. However, located within the pages of **Uncertain Volatility Models** a interesting literary prize pulsing with raw emotions, lies an exceptional journey waiting to be undertaken. Composed by a skilled wordsmith, this charming opus invites readers on an introspective trip, delicately unraveling the veiled truths and profound influence resonating within the very cloth of each and every word. Within the emotional depths of the poignant review, we can embark upon a sincere exploration of the book is key styles, dissect its charming writing type, and succumb to the effective resonance it evokes deep within the recesses of readers hearts.

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