



Semiparametric Modeling of Implied Volatility (Springer Finance)

Matthias R. Fengler

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This book offers recent advances in the theory of implied volatility and refined semiparametric estimation strategies and dimension reduction methods for functional surfaces. The first part is devoted to smile-consistent pricing approaches. The second part covers estimation techniques that are natural candidates to meet the challenges in implied volatility surfaces. Empirical investigations, simulations, and pictures illustrate the concepts.

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