國立陽明交通大學應用數學系
學術演講公告

主講人：駱建陵教授（元智大學 管理學院）
講　題：Valuation of Financial Derivatives
時　間：110 年 11 月 16 日(星期二) 下午 14:00 –15:00
地　點：(光復校區) 科學一館 223 室

Abstract

This study proposes an efficient approach for the pricing of VIX derivatives under the affine framework and investigates the respective value of two variance components and variance jumps in the pricing of VIX derivatives. Our numerical results show that our approach significantly reduce the computational burden. Our empirical findings provide support for the use of two-variance component models as the means of capturing the fickle term structure of VIX derivatives, and the use of variance jumps is vital when included in the long-run variance component.

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