Open Source Tools for Financial Time Series Analysis and Visualization

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PyData London
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THE PYTHON QUANTS

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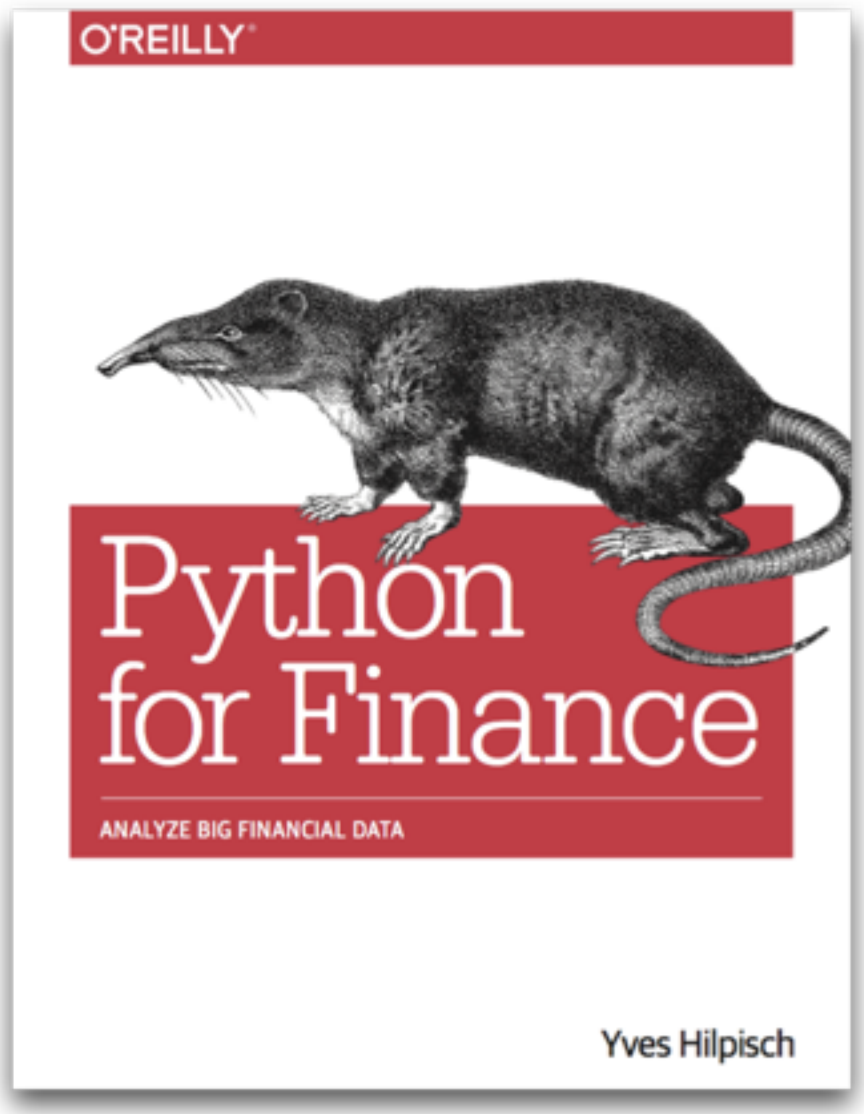

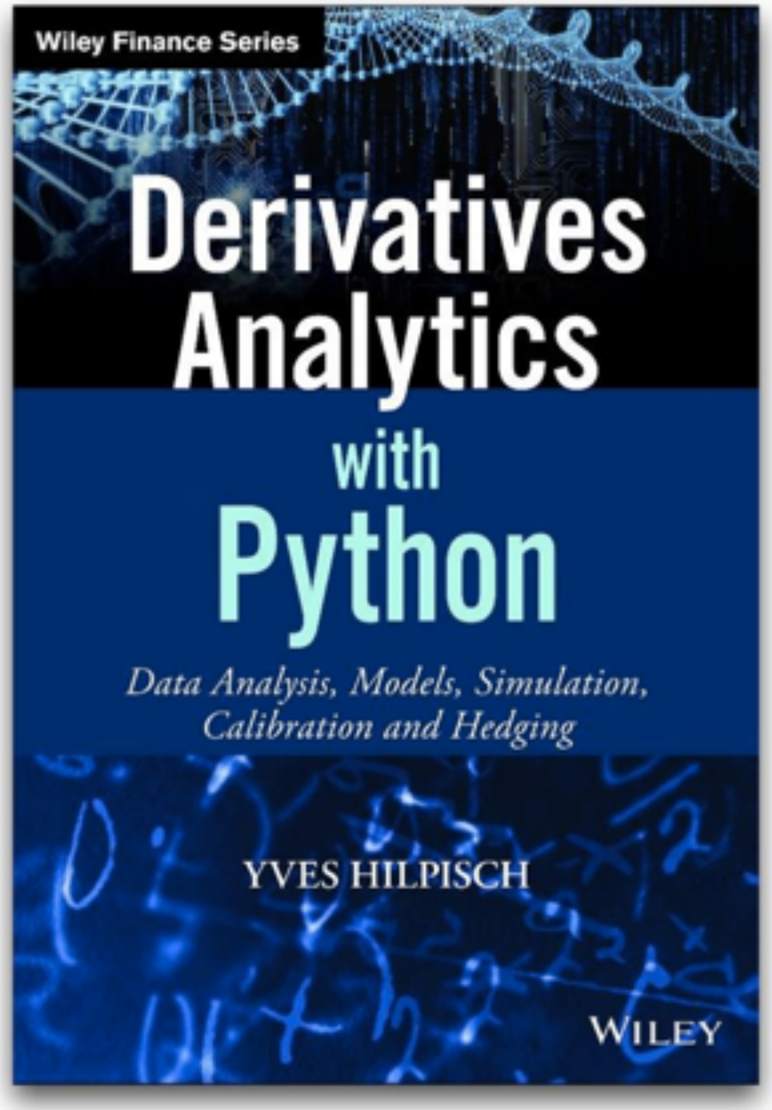

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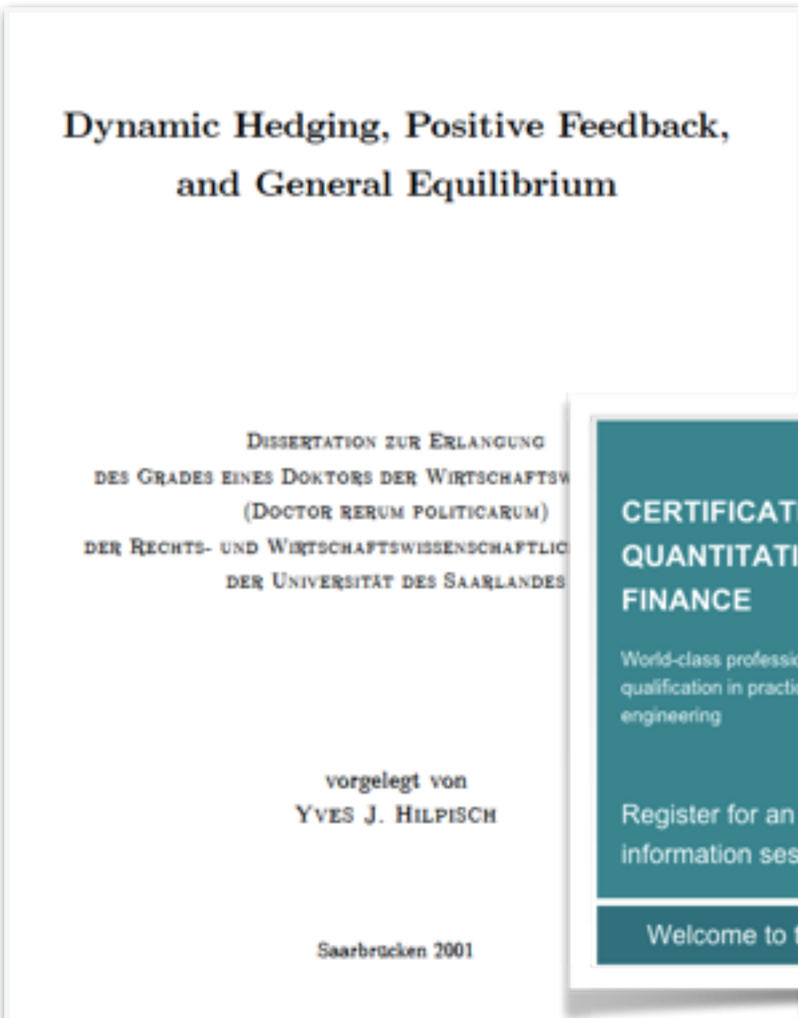

Dynamic Hedging, Positive Feedback, and General Equilibrium

Dissertation zur Erlangung
des Grades eines Doktors der Wirtschaftsw
(Doctor rerum politicarum)
der Rechts- und Wirtschaftswissenschaftlic
der Universität des Saarlandes

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$$\sigma^2 = \frac{2}{T} \sum_{i=0}^{n} \frac{\Delta K_i}{{K_i}^2} e^{rT} M_i - \frac{1}{T} \left(\frac{F}{K_*} - 1 \right)^2$$

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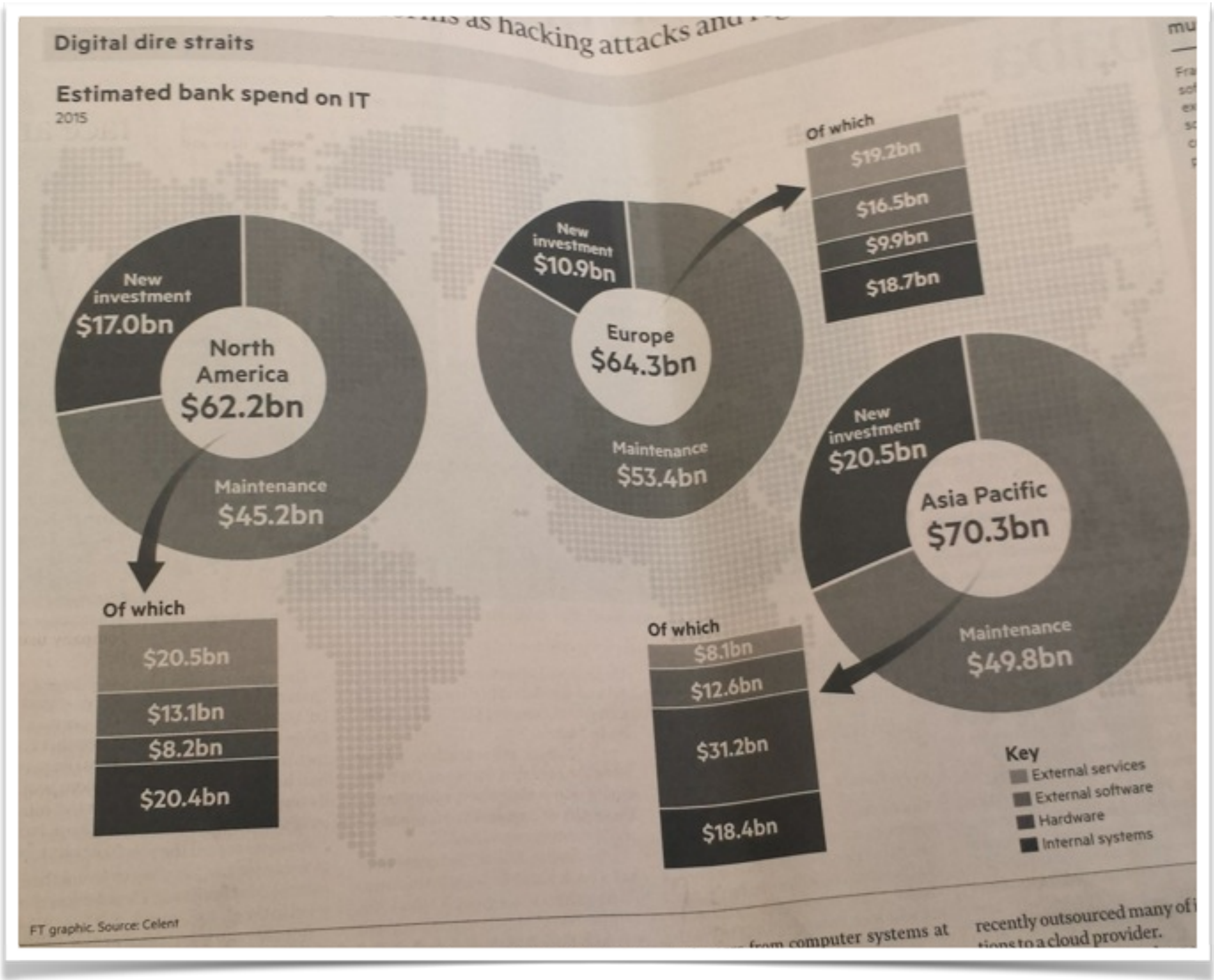

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