

Premia 14

Calibration Methods

Calibration in the Dupire Model with numerical solution of inverse problem
Calibration in a Merton-Heston Model
Calibration in Jump Models
Calibration in Levy models
Pricing Variance Swap : Consistent Variance Curve Models
Calibration in the Libor Market Model
Calibration in the Stochastic Volatility Libor Market Model
Calibration in the HW2D Interest Rate Model