Title

Author Supervisors: Prof. Jin E. Zhang, Pakorn Aschakulporn

Department of Accountancy and Finance Otago Business School, University of Otago Dunedin 9054, New Zealand

11 October 2023

Background



The code used to generate this document is attached with in the pdf. It was compiled using MiKTeX and "biber" was used to deal with the references.

- \rightarrow Zhang and Xiang (QF, 2008), Aschakulporn and Zhang (AF, 2021), and Aschakulporn and Zhang (JFuM, 2022b)
- \rightarrow Aschakulporn and Zhang (JFuM, 2022b) \leftarrow check the .bib file to find the "JFuM"
- → Aschakulporn and Zhang (REDR, 2022a)

 \rightarrow

Motivation



- ---
- -
- \rightarrow

Literature



- -->
- \rightarrow
- \rightarrow

Key Literature



- \rightarrow
- -->
- \rightarrow
- _



What is the meaning of life?

Answer



42

Answer



 $\mathop{\pi}_{\text{(Yummy)}}$

Methodology



- \rightarrow
- \rightarrow
- \rightarrow

Data



- \rightarrow
- -->
- \rightarrow
- _

Results



- \rightarrow
- \rightarrow
- \rightarrow

Conclusion



- ---
- -
- \rightarrow



Thank you!

References I



- Aschakulporn, Pakorn and Jin E. Zhang, 2021, New Zealand whole milk powder options. *Accounting and Finance* 61(S1), 2201–2246.
- Aschakulporn, Pakorn and Jin E. Zhang, 2022a, Bakshi, Kapadia, and Madan (2003) risk-neutral moment estimators: A Gram-Charlier density approach. *Review of Derivatives Research* 25(3), 233–281.
- Aschakulporn, Pakorn and Jin E. Zhang, 2022b, Bakshi, Kapadia, and Madan (2003) risk-neutral moment estimators: An affine jump-diffusion approach. *Journal of Futures Markets* 42(3), 365–388.
- Zhang, Jin E. and Yi Xiang, 2008, The implied volatility smirk. *Quantitative Finance* 8(3), 263–284.