

Title

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- Zhang and Xiang (QF, 2008), Aschakulporn and Zhang (AF, 2021b), and Aschakulporn and Zhang (JFuM, 2021a)
- Aschakulporn and Zhang (JFuM, 2021a) ← check the .bib file to find the “JFuM”
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Key Literature



What is the meaning of life?

42

π
(Yummy)







Conclusion




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Thank you!

-  Aschakulporn, Pakorn and Jin E. Zhang, 2021a, Bakshi, Kapadia, and Madan (2003) risk-neutral moment estimators: An affine jump-diffusion approach. *Journal of Futures Markets*, (forthcoming).
-  Aschakulporn, Pakorn and Jin E. Zhang, 2021b, New Zealand whole milk powder options. *Accounting and Finance* 61(S1), 2201–2246.
-  Zhang, Jin E. and Yi Xiang, 2008, The implied volatility smirk. *Quantitative Finance* 8(3), 263–284.