Sample Event in Mathematical Finance

Sample Presentation

Sample Author

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Text example

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List example

Bullets

Popular models:

- Cox-Ross-Rubinstein;
- Bachilier;
- Black-Sholes;
- Black;
- CEV.[1]

[1] Local volatility model, see Dupire.

List example

Enum

Popular models:

1. Cox-Ross-Rubinstein;
2. Bachilier;
3. Black-Sholes;
4. Black;
5. CEV.[2]

[2] Local volatility model, see Dupire.

Block and equation example

Theorem 1 (И. Гирсанов)

Если $\lambda_T = (\lambda_t(\omega))_{t \le T}$ *таков, что*

$$\mathbb{E} e^{\int_0^T \lambda_t dB_t - \frac{1}{2}\int_0^T \lambda_t^2 dt} = 1, \quad dP_T^\lambda = e^{\int_0^T \lambda_t dB_t - \frac{1}{2}\int_0^T \lambda_t^2 dt} dP_T, \tag{1}$$

то процесс

$$B_t^\lambda = B_t - \int_0^t \lambda_s(\omega) ds, t \le T \tag{2}$$

является P_T^λ*-броуновским движением.*

Уравнение (2) работает не всегда, а теорема 1 всегда верна.