

Optimal parameters:

Nu = 0.013210

Kappa = 4.644926

Sigma = 0.245661

Rho = -0.672759

V = 0.011532

Optimization routine iterations: 492.000000

Message:

Optimization terminated:

the current x satisfies the termination criteria using OPTIONS.TolX✓
of 1.000000e-04

and F(X) satisfies the convergence criteria using OPTIONS.TolFun of✓
1.000000e-04

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