

Large deviations of affine processes

Matthew Varble

August 31, 2022

Abstract

Acknowledgment

Contents

Abstract	i
Acknowledgment	iii
Introduction	vii
1 Affine processes	1
1.1 Existence of real moments	1
1.2 Jump diffusions	1
2 Large deviations of affine processes	3
A Jump-Diffusions	5

Introduction

Notation and conventions

Chapter 1

Affine processes

1.1 Existence of real moments

1.2 Jump diffusions

Chapter 2

Large deviations of affine processes

Appendix A

Jump-Diffusions

Bibliography