Option Pricing in Incomplete Markets:Modeling Based on Geometric Lévy Processes and Minimal Entropy Martingale Measures: 3 (Series in Quantitative Finance)

Yoshio Miyahara

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This volume offers the reader practical methods to compute the option prices in the incomplete asset markets. The [GLP & MEMM] pricing models are clearly introduced, and the properties of these models are discussed in great detail. It is shown that the geometric Lévy process (GLP) is a typical example of the incomplete market, and that the MEMM (minimal entropy martingale measure) is an extremely powerful pricing measure.

This volume also presents the calibration procedure of the [GLP & MEMM] model that has been widely used in the application of practical problems.

Contents:

- Basic Concepts in Mathematical Finance
- Lévy Processes and Geometric Lévy Process Models
- Equivalent Martingale Measures
- Esscher Transformed Martingale Measures
- Minimax Martingale Measures and Minimal Distance Martingale Measures
- Minimal Distance Martingale Measures for Geometric Lévy Processes
- The [GLP & MEMM] Pricing Model
- Calibration and Fitness Analysis of the [GLP & MEMM] Model
- The [GSP & MEMM] Pricing Model
- The Multi-Dimensional [GLP & MEMM] Pricing Model

Readership: Academics, graduate students and practitioners in mathematical finance.

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