Universidade Federal de Santa Catarina
Centro de Ciências Físicas e Matemáticas
Pós-Graduação em Matemática

Seminars on Differential Equations (2018.1)

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Jump Diffusion Parameter Estimation in Finance

Abstract

In this talk we shall present the model of jump diffusions for financial asset prices. The direct problem, which is given as the solution of a partial integro-differential equation, shall be stated, as well as the properties of the parameter-to-solution map. The inverse problems, i.e., the parameter estimation problem, shall be solved by Tikhonov-type regularization. Numerical results based on synthetic and real data are also provided.

Florianópolis. April 5$^{\text{th}}$, 2018. 14:00 - 15:00

Room 202 - Maths Department

Check out our website: `http://mtm.ufsc.br/~bortolan/seminario/index1.html`