



Q

Home ► All Journals ► Mathematics, Statistics & Data Science
► International Journal of Computer Mathematics ► List of Issues ► Volume 93, Issue 3
► A versatile approach for stochastic corr

International Journal of Computer Mathematics > Volume 93, 2016 - <u>Issue 3</u>

182 15

Views CrossRef citations to date Altmetric

Articles

A versatile approach for stochastic correlation using hyperbolic functions

L. Teng S, C. Van Emmerich, M. Ehrhardt & M. Günther

Pages 524-539 | Received 06 Aug 2013, Accepted 22 Dec 2014, Published online: 29 Jan 2015

Check for updates **66** Cite this article https://doi.org/10.1080/00207160.2014.1002779 Sample our **Computer Science** >> Sign in here to start your access Full Article 🔚 Figures & data References **66** Citations **Metrics** 🔒 Repri We Care About Your Privacy I Accept Abstra We and our 909 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting I Accept enables tracking technologies to support Reject All nstitutions, It is well the purposes shown under we and our partners process data to provide. Selecting Reject All or withdrawing your consent e.g. play Using Show Purpose will disable them. If trackers are disabled, some content and simply a ince market ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw n this work. observa consent at any time by clicking the Show Purposes link on we p the bottom of the webpage .Your choices will have effect on of a within our Website. For more details, refer to our Privacy which is stoch Policy. Here much m many We and our partners process data to provide: financia Use precise geolocation data. Actively scan device ing process - · · · · · · · · (with po meter restrictio e, we rical results compute

we discuss concisely the effect of considering stochastic correlation on pricing the Quanto.



Acknowledgements

We are very grateful to the anonymous referee and the associate editor for a number of valuable comments and suggestions that has lead to a significantly improved manuscript.

The work of the first, third and fourth author was partially supported by the European	
Union in the FP7-PEOPLE-2012-ITN Program under Grant Agreement Numb	per 304617
(FP7 Mai	tational
Finance)	l German-
Spanish	Finance),
Program	
Discler No poter	
Relate	

Information for	Open access
Authors	Overview
R&D professionals	Open journals
Editors	Open Select
Librarians	Dove Medical Press
Societies	F1000Research
Opportunities	Help and information
Reprints and e-prints	Help and contact
Advertising solutions	Newsroom
Accelerated publication	All journals
Corporate access solutions	Books

Keep up to date

Register to receive personalised research and resources by email

🔛 Sign me u



Copyright Accessibi Registered 5 Howick Pl

or & Francis Group