



182 Views | 15 CrossRef citations to date | 0 Altmetric

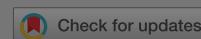
Articles


# A versatile approach for stochastic correlation using hyperbolic functions

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

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

 Cite this article  <https://doi.org/10.1080/00207160.2014.1002779>



 Sample our Mathematics & Statistics journals, sign in here to start your FREE access for 14 days

 Full Article

 Figures & data

 References

 Citations

 Metrics

 Reprints & Permissions

Read this article

## We Care About Your Privacy

We and our 907 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting "I Accept" enables tracking technologies to support the purposes shown under "we and our partners process data to provide," whereas selecting "Reject All" or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the ["privacy preferences"] link on the bottom of the webpage [or the floating icon on the bottom-left of the webpage, if applicable]. Your choices will have effect within our Website. For more details, refer to our Privacy Policy. [Here](#)

We and our partners process data to provide:

...

 I Accept

Reject All

Show Purposes



correlation risk

stochastic correlation

hyperbolic functions

stochastic process

Ornstein-Uhlenbeck process

Quanto

Fokker-Planck equation

stochastic correlation process

2010 AMS Subject Classifications:

39A50

62M10

91G60

91G80

97M30

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 Number 304617 (FP7 Marie Curie Action, Project Multi-ITN STRIKE – Novel Methods in Computational Finance). Further the authors acknowledge partial support from the bilateral German-Spanish Project (HiPeCa – High Performance Calibration and Computation in Finance), Program

Disclos

No poten



Relate

Share

Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

 Sign me up



Copyright © 2024

Accessibility

Registered  
5 Howick Place

Wiley & Francis Group  
a John Wiley & Sons business

