







▶ All Journals ▶ Applied Mathematical Finance ▶ List of Issues ▶ Volume 14, Issue 4 ▶ Valuing Volatility and Variance Swaps fo ....

Applied Mathematical Finance > Volume 14, 2007 - Issue 4

261 45

Views CrossRef citations to date Altmetric

**PAPERS** 

## Valuing Volatility and Variance Swaps for a Non-Gaussian Ornstein-Uhlenbeck Stochastic Volatility Model

Fred Espen Benth , Martin Groth & Rodwell Kufakunesu

Pages 347-363 | Received 18 Jul 2006, Published online: 27 Jul 2007

66 Cite this article ⚠ https://doi.org/10.1080/13504860601170609

> Sample our Mathematics & Statistics >> Sign in here to start your access to the latest two volumes for 14 days

Full Article

Figures & data

References

**66** Citations

**Metrics** 

Reprints & Permissions

Read this article

## Abstract

Followin

for hedg

means t

counter

require

written

Barn

realized

Brockha

transfor the fast

## We Care About Your Privacy

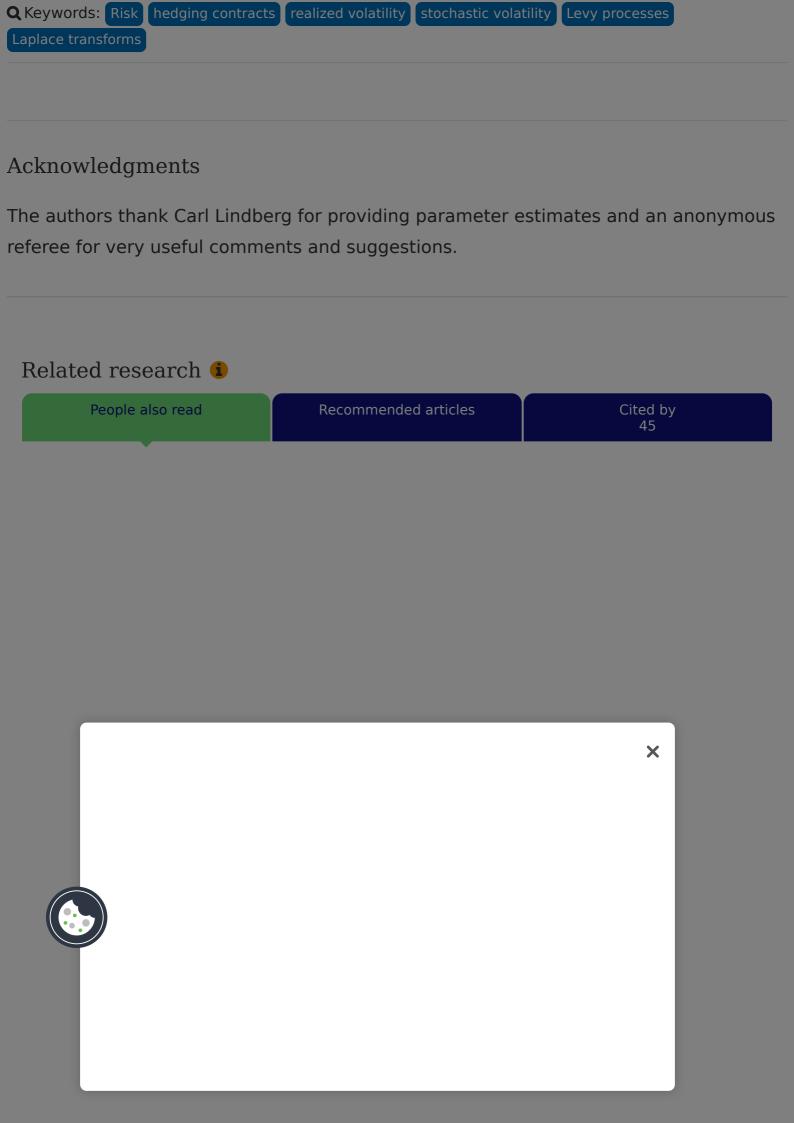
We and our 842 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. Privacy Policy

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)

ne market I Accept poking for nd over-the-Essential Onlnodel waps Show Purpose posed by or the lace ple using roposed by



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 Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up Taylor & Francis Group Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions Accessib X

