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

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Abstract

Following the increasing interest for the high frequency volatility the market
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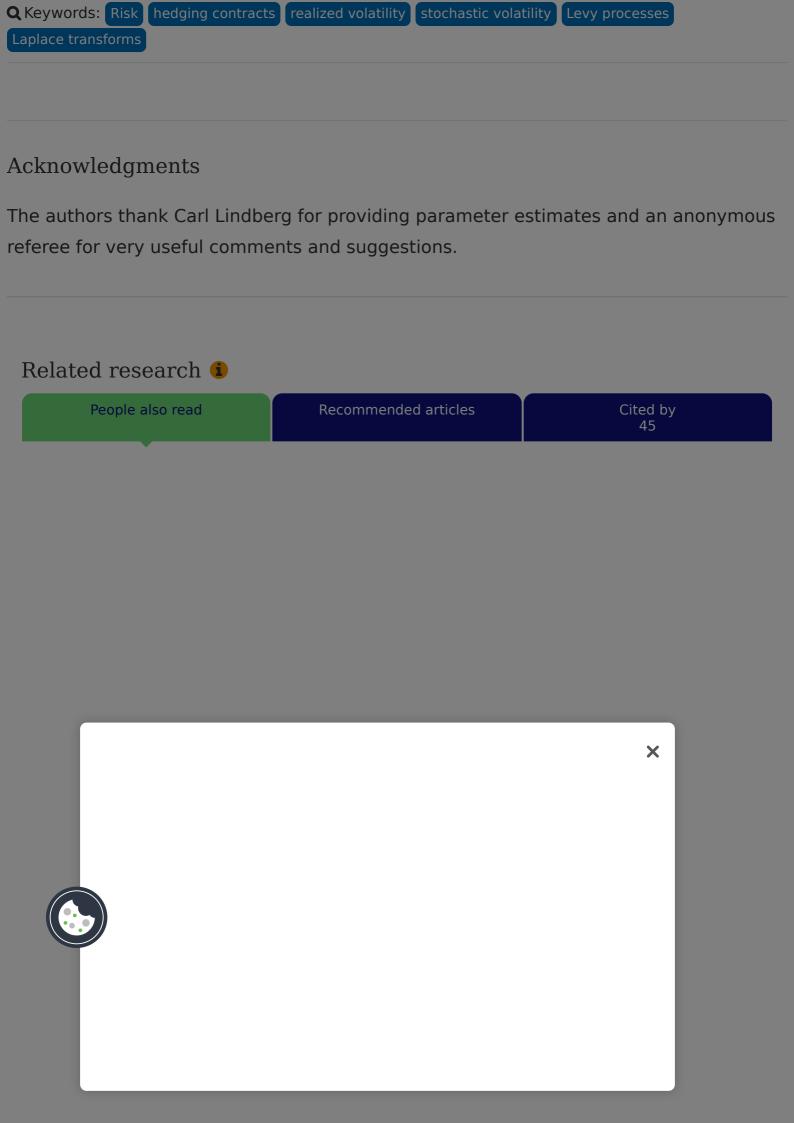Brockha

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