







▶ All Journals ▶ Applied Mathematical Finance ▶ List of Issues ▶ Volume 18, Issue 1 ► Variance-Optimal Hedging for Time-Change

Applied Mathematical Finance > Volume 18, 2011 - Issue 1

222 | 13

Views CrossRef citations to date Altmetric

Papers

Variance-Optimal Hedging for Time-Changed Lévy Processes

Jan Kallsen 🔀 & Arnd Pauwels

Pages 1-28 | Received 19 May 2009, Published online: 13 Sep 2010

▲ https://doi.org/10.1080/13504861003669164 **66** Cite this article

> Sample our Economics, Finance, Business & Industry Journals

Full Article

Figures & data

References

66 Citations

Metrics

Repri

Abstra

In this a

(SV) mo (2003).

article [

Q Key

We Care About Your Privacy

We and our 855 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:

Acknow

The first

1682/2-

I Accept

Reject All

Carr et al. Show Purpose

volatility

companion

e KA

Vierthauer and Johannes Muhle-Karbe for their assistance and many discussions. Thanks are also due to two anonymous referees for helpful comments. Related research 1 People also read Recommended articles Cited by 13 Information for Open access Overview **Authors** R&D professionals Open journals Editors Open Select Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Advertising solutions Newsroom Accelera X Corporat Keep up Register t by email or & Francis Group Copyright orma business Registered