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Arbitrage-free approximation of call price surfaces and input data risk

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Abstract

In this paper we construct arbitrage-free call price surfaces from observed market data

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Notes

†Define the function $f(K, \tau) := C(Ke^{(r-q)\tau}, T + \tau)e^{q\tau}$, then $\partial f/\partial \tau|_{\tau=0}$ corresponds to the above differential quotient.

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