







Home ► All Journals ► Quantitative Finance ► Arbitrage-free approximation of call pri

List of Issues

Volume 12, Issue

Quantitative Finance > Volume 12, 2012 - Issue 1

331 27

0

Views CrossRef citations to date Altmetric

Research Papers

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

Judith Glaser & Pascal Heider

Pages 61-73 | Received 29 Sep 2009, Accepted 04 Aug 2010, Published online: 14 Dec 2010

Sample our
Mathematics & Statistics
Journals
>> 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

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

by locall derivativ transitio

data are

analysis

Q Keywor

implicat

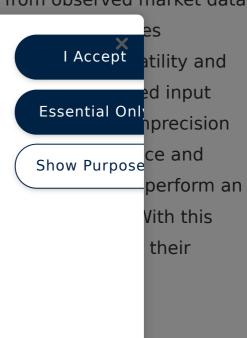
We Care About Your Privacy

We and our 843 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)



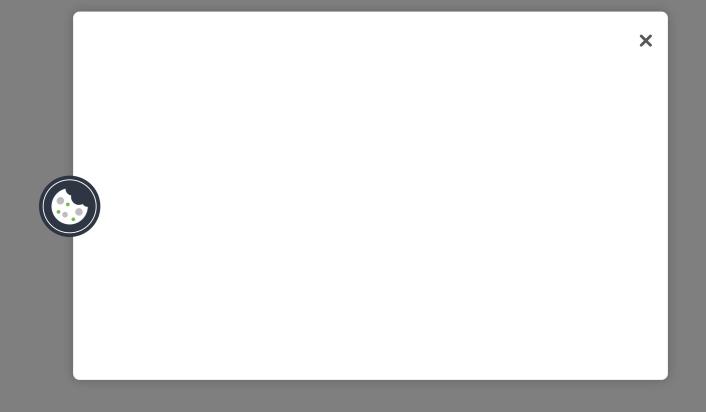
Acknowledgements

The authors would like to thank two anonymous referees for helpful comments and suggestions that helped to improve the quality of the paper.

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.





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

Newsroom

Books

Keep up to date

Register to receive personalised research and resources by email



Sign me up











Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions



X

Taylor & Francis Group

Accessib



ng to restore ed as normal, lowing. My Account elayed. We