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Nota di contenuto	The Heston model for European options -- Integration issues, parameter effects, and variance modeling -- Derivations using the Fourier transform -- The fundamental approach to pricing options.
Sommario/riassunto	Tap into the power of the most popular stochastic volatility model for pricing equity derivatives Since its introduction in 1993, the Heston model has become a popular model for pricing equity derivatives, and the most popular stochastic volatility model in financial engineering. This vital resource provides a thorough derivation of the original model, and includes the most important extensions and refinements that have allowed the model to produce option prices that are more accurate and volatility surfaces that better reflect market conditions. The book's material is drawn from rese