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Autore	Svishchuk A. V (Anatolii Vitalevich)
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2.10.4 Stochastic Volatility Driven by Fractional Continuous- Time GARCH Process
 2.11 Mean-Reverting Stochastic Volatility Model (Continuous-Time GARCH Model) in Energy Markets;
 2.12 Summary; Bibliography;
 3. Swaps; 3.1 Introduction; 3.2 Definitions of Swaps; 3.2.1 Variance and Volatility Swaps; 3.2.2 Covariance and Correlation Swaps; 3.2.3 Pseudo-Swaps; 3.3 Summary; Bibliography;
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 4.2.1.2 Stochastic Differential Equations Setting of Change of Time
 4.2.2 Subordinators as Time Changes; 4.2.2.1 Subordinators; 4.2.2.2 Subordinators and Stochastic Volatility;
 4.3 Applications of Change of Time Method; 4.3.1 Black-Scholes by Change of Time Method; 4.3.2 An Option Pricing Formula for a Mean-Reverting Asset Model Using a Change of Time Method; 4.3.3 Swaps by Change of Time Method in Classical Heston Model; 4.3.4 Swaps by Change of Time Method in Delayed Heston Model;
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 6. Modeling and Pricing of Swaps for Heston Model; 6.1 Introduction; 6.2 Variance and Volatility Swaps
 6.2.1 Variance and Volatility Swaps for Heston Model

Sommario/riassunto

Modeling and Pricing of Swaps for Financial and Energy Markets with Stochastic Volatilities is devoted to the modeling and pricing of various kinds of swaps, such as those for variance, volatility, covariance, correlation, for financial and energy markets with different stochastic volatilities, which include CIR process, regime-switching, delayed, mean-reverting, multi-factor, fractional, Levy-based, semi-Markov and COGARCH(1,1). One of the main methods used in this book is change of time method. The book outlines how the change of time method works for different kinds of models and problems a