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Merton's Jump-Diffusion Model (continued) The jump event is governed by a compound Poisson process q_t with intensity λ , where k denotes the magnitude of the random jump. The distribution of k obeys $\ln(1+k) \sim N(\mu, \sigma^2)$ with mean $\bar{k} = E(k) = e^{\lambda\mu} - 1$. The model with $\sigma = 0$ reduces to the Black-Scholes model. c 2015 Prof. Yuh-Dauh Lyuu, National Taiwan University Page 701

Merton's Jump-Diffusion Model

The Merton's jump diffusion model was considered as a stochastic differential equation and the Maximum Likelihood Estimation (MLE) method was used to estimate the optimal model parameters and...

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1 Introduction of Data; 2 Model specification. 2.1 Notation; 2.2 Black-Scholes model; 2.3 Merton Jump Diffusion model; 2.4 Hierarchical Merton Jump Diffusion model; 3 Modify the models into POMP; 4 Parameters estimation and inferences. 4.1 Comparison between BS and MJD on the set of test parameters; 4.2 Local search for the MLEs; 4.3 Global ...

Application of the Merton Jump Diffusion Model in S&P500

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The jump diffusion model introduced in 1976 by Robert Merton is a model for stock price behavior that incorporates small daytoday diffusive movements together with larger randomly occurring jumps The inclusion of jumps allows for more realistic crash scenarios and means that the standard dynamic replication hedging approach of the standard BlackScholes model no longer works This causes option pric

Option Prices in Merton's Jump Diffusion Model - Wolfram ...

1 Introduction Starting with Merton's seminal paper and up to the present date, various aspects of jump-diffusion models have been studied in the academic finance community (see for a list of almost 400 references on the subject).

Jump-diffusion models: a practitioner's guide

Examples of jump diffusion processes used in the modelling of stock returns include the classic Merton jump model and Kou's jump model. The difference between the Merton model and Kou's model is in the assumption of the distribution of the jump sizes . Merton's model assumes that the are log normally distributed, while Kou's model assumes that the have a double exponential distribution. In this post we will be focusing on Merton's jump model. The SDE for the classic Merton's model under the ...

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Introduction to diffusion and jump diffusion process

The PIDE for the value $v = v(s_1, s_2, t)$ of a European-style option with maturity time $T > 0$ under the two-asset Merton jump-diffusion model is given by (2.1) $\partial v / \partial t = D v + J v$, with differential and integral operators $D v = \frac{1}{2} \sigma_1^2 s_1^2 \partial^2 v / \partial s_1^2 + \frac{1}{2} \sigma_2^2 s_2^2 \partial^2 v / \partial s_2^2 + (r - \rho) s_1 \partial v / \partial s_1 + (r - \rho) s_2 \partial v / \partial s_2 - (r + \rho) v$, $J v = \int_0^\infty \int_0^\infty \lambda \phi(y_1, y_2, t) f \dots$

Operator splitting schemes for American options under the ...

The Merton jump diffusion model (Merton 1976) is an extension of the Black-Scholes model, and models sudden asset price movements (both up and down) by adding the jump diffusion parameters with the Poisson process P_t . Under the risk-neutral measure the model is expressed as follows.

Merton jump diffusion model - MATLAB

The jump diffusion model is a generalization of Black-Scholes in which the stock price has randomly occurring jumps in addition to the random walk behavior. One of the interesting properties of this model is that it displays the volatility smile effect.

Implied Volatility in Merton's Jump Diffusion Model ...

To solve the problems associated with the Black-Scholes model, Merton, in 1976, introduced a new financial model by using the discontinuities by a Poisson process with Gaussian jumps. We take Merton-Jump Diffusion (MJD) model to estimate the parameters using the method of moments.

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1. Introduction

1. Introduction. There is a large literature on jump-diffusion models in finance, including several excellent books, e.g. the books by Cont and Tankov (2004), Kijima (2002). So a natural question is why another survey article is needed.

Chapter 2 Jump-Diffusion Models for Asset Pricing in ...

The Merton model is an analysis model used to assess the credit risk of a company's debt. Analysts and investors utilize the Merton model to understand how capable a company is at meeting financial...

Merton Model Definition - investopedia.com

Jump-diffusion models have been introduced by Robert C. Merton as an extension of jump models. Due to their computational tractability, the special case of a basic affine jump diffusion is popular for some credit risk and short-rate models. In Pattern theory, computer vision, medical imaging

Jump diffusion - Wikipedia

Among these is the Merton Jump- Diffusion Model (1975), denoted Merton from now on, which can be seen as a foundation for the jump-diffusion models, and the Kou Double-Exponential Jump-Diffusion Model (2002), denoted Kou, as a new creation.

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