

UNICAMP – IMECC
Departamento de Matemática

Seminário de Sistemas Dinâmicos e Estocásticos

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Título: Symmetry and option price monotonicity

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Resumo. We study the implications of the absence of symmetry in a Levy market. Then, we address option price monotonicity with respect to a symmetry parameter. As an application we obtain characteristics of the shape of the implied volatility. Extending in this way some results obtained by Fajardo and Mordecki (2006) and Carr and Lee (2008).

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