UNICAMP – IMECC
Departamento de Matemática

Seminário de Sistemas Dinâmicos e Estocásticos

Expositor: S. Ferrando (Ryerson University)

Título: Trajectory based pricing and arbitrage opportunities

Data: Sexta-feira, 2 de setembro de 2011, 14h

Local: Sala 321 do IMECC

Resumo. Assuming as given a trajectory/path space, we define an associated market model and a notion of pricing interval. Briefly, we go over some of the theoretical properties of the model, describe a general example and take the opportunity to make some technical comments. We then present a simpler, but practical, model that allow us to compute the pricing interval and to compare to market data. We report on preliminary numerical findings related to realizable arbitrage opportunities (as seen from our model) even when transaction costs are taken into consideration.

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