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Financial Modelling with Jump Processes. Peter Tankov, Rama Cont Chapman and Hall/CRC Financial Mathematics Series
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Financial modelling with jump processes. Chapman and Hall-CRC financial mathematics series. [4] A multivariate Jump-Driven Financial Asset Model.

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TABLE 6.1: Available simulation methods for different Levy processes Compound Poisson Jump diffusion Stable Variance gamma Normal inverse Gaussian

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Financial Modelling with Jump Processes By Peter Tankov, Rama Cont. Chapman and Hall/CRC 2004 552 pages. Series: Chapman and Hall/CRC Financial Mathematics Series

Workshop on Financial Modeling with Jump Processes -

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