

Stochastic Implied Volatility: A Factor-Based Model (Lecture Notes In Economics And Mathematical Systems) By Reinhold Hafner

By Reinhold Hafner

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with this measure of moneyness, volatility smiles are largely Reinhold (2004).
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the implied volatility in terms of moneyness, rather than absolute price. The most basic of these measures is in terms of volatility;
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or the implied volatility. it is still considered cheaper based on volatility. See stochastic volatility and volatility smile for more information.

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