

Merton's Jump-Diffusion Model

March 5, 2012

1 Stochastic Differential Equation for S_t

In Merton's jump-diffusion model for option pricing, the price process of an underlying asset S_t is assumed to follow the stochastic differential equation (sde)

$$dS_t = \mu S_t dt + \sigma S_t dW_t + S_t \cdot d \left(\sum_{j=0}^{N(t)} (V_j - 1) \right) ,$$

where V_j are i.i.d. log-normal random variables. This SDE can be solved to obtain

$$S_t = S_0 \exp \left\{ \left(\mu - \frac{1}{2} \sigma^2 \right) t + \sigma W_t \right\} \prod_{j=0}^{N(t)} V_j .$$

Set $Y_j \equiv \log V_j \sim N(\alpha, \beta^2)$ and rewrite S_t to obtain

$$X_t \equiv \log \frac{S_t}{S_0} = \left(\mu - \frac{\sigma^2}{2} \right) t + \sigma W_t + \sum_{j=0}^{N(t)} Y_j .$$

2 The Characteristic Function of X_t

Since W_t , $N(t)$, Y_j are mutually independent, the characteristic function of X_t is

$$\begin{aligned} \mathbb{E} \left(e^{iuX_t} \right) &= \mathbb{E} \left(e^{iu \left(\mu - \frac{\sigma^2}{2} \right) t} \right) \mathbb{E} \left(e^{i\sigma u W_t} \right) \mathbb{E} \left(\exp \left\{ iu \sum_{j=0}^{N(t)} Y_j \right\} \right) \\ &= e^{iu \left(\mu - \frac{\sigma^2}{2} \right) t} e^{-\frac{\sigma^2 u^2}{2} t} \mathbb{E} \left(\exp \left\{ iu \sum_{j=0}^{N(t)} Y_j \right\} \right) . \end{aligned}$$

Introduction To Merton Jump Diffusion Model Matsuda Lab

Yan Bai



Introduction To Merton Jump Diffusion Model Matsuda Lab:

Energy Power Risk George Levy, 2018-12-10 The book describes both mathematical and computational tools for energy and power risk management deriving from first principles stochastic models for simulating commodity risk and how to design robust C to implement these models

Introduction To Merton Jump Diffusion Model Matsuda Lab Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has been apparent than ever. Its capability to stir emotions, provoke thought, and instigate transformation is actually remarkable. This extraordinary book, aptly titled "**Introduction To Merton Jump Diffusion Model Matsuda Lab**," published by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we will delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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