The Heston Model and its Extensions in Matlab and C# (Wiley Finance)

Fabrice D. Rouah

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Tap into the power of the most popular stochastic volatility model for pricing equity derivatives

Since its introduction in 1993, the Heston model has become a popular model for pricing equity derivatives, and the most popular stochastic volatility model in financial engineering. This vital resource provides a thorough derivation of the original model, and includes the most important extensions and refinements that have allowed the model to produce option prices that are more accurate and volatility surfaces that better reflect market conditions. The book's material is drawn from research papers and many of the models covered and the computer codes are unavailable from other sources.

The book is light on theory and instead highlights the implementation of the models. All of the models found here have been coded in Matlab and C#. This reliable resource offers an understanding of how the original model was derived from Ricatti equations, and shows how to implement implied and local volatility, Fourier methods applied to the model, numerical integration schemes, parameter estimation, simulation schemes, American options, the Heston model with time-dependent parameters, finite difference methods for the Heston PDE, the Greeks, and the double Heston model.

- A groundbreaking book dedicated to the exploration of the Heston model—a popular model for pricing equity derivatives
- Includes a companion website, which explores the Heston model and its extensions all coded in Matlab and C#
- Written by Fabrice Douglas Rouah a quantitative analyst who specializes in financial modeling for derivatives for pricing and risk management

Engaging and informative, this is the first book to deal exclusively with the Heston Model and includes code in Matlab and C# for pricing under the model, as well as code for parameter estimation, simulation, finite difference methods, American options, and more.

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