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Valuation, put-call parity and bubbles

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We discuss a systematic approach to the valuation of general European contingent claims in general continuous-time financial markets. We want to provide bounds on economically reasonable valuations that do not depend too much on precise assumptions on the underlying primary assets. This allows us to provide a general result on put-call parity and to give an explanation for some pricing anomalies observed in the literature.
This is based on joint work with Martin Herdegen (ETH Zurich).

Auteur principal: Prof. SCHWEIZER, Martin (ETH Zurich)

Orateur: Prof. SCHWEIZER, Martin (ETH Zurich)