

ANALISI DI CONTESTO

EDA

CLUSTER
MODIST
LEAD-LAG

SCELTA DEI TITOLI
PUNTO DI CAMBIO SULLA VOL.
SCELZIONE MODELLO

SDE

VER. HIP. B&S

LASSO o AIC (+SIEM / STIME)

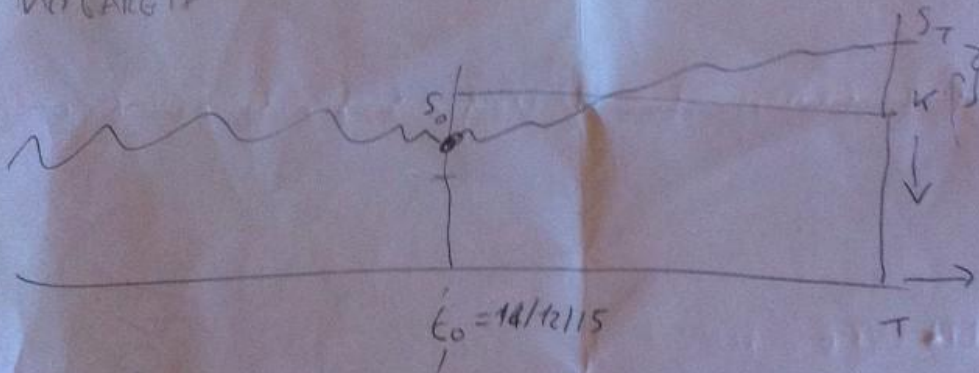
PRICING

FORMULA B&S

M.C. MODELLO SCELTO
(STIMA PAYOFF) \leq B&S
 \geq PAYOFF

YUIMA

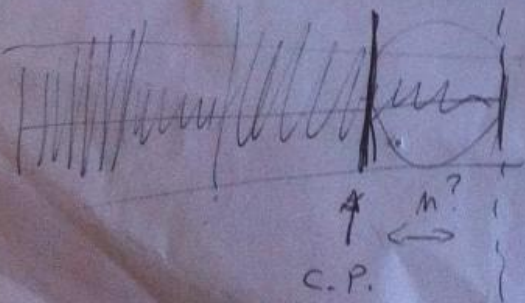
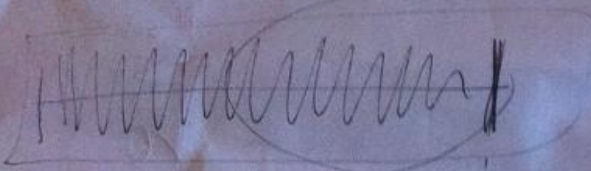
NO CAROTE



$$\log \text{RENDIMENTI} = \log \left(\frac{S_t}{S_{t+1}} \right)$$

1h

σ_{HIST}



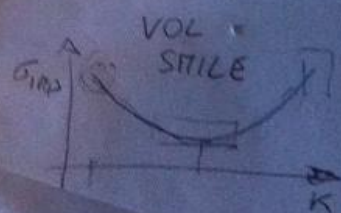
C.P.

MKT
PREZZO

B&S
PRICE
(σ)

VOLATILITÀ IMPLICITA

$$P = B(S, K, S_0, T, r, \sigma)$$



$\sigma_{IMP} \leq \sigma_{HIST}$