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Estimating option greeks under the Stochastic volatility using simulation

Khuram Shafi, Natasha Latif, Shafqat Ali Shad, Zahra Idrees, Saqib Gulzar

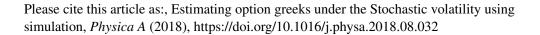
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## Estimating Option Greeks under the Stochastic Volatility using Simulation.

Khuram Shafi <sup>1\*</sup>, Natasha Latif<sup>2</sup>, Shafqat Ali Shad<sup>3</sup>, Zahra Idrees<sup>4</sup>, Saqib Gulzar<sup>5</sup>

- Assistant professor, Department of Management Science, COMSATS, Institute of Information Technology, Pakistan Research Scholar, Department of Management Science, COMSATS, Institute of Information Technology, Pakistan Assistant professor, Department of Computer Science, Maharishi University of Management, Fairfield, USA

- Research Scholar, Department of Business Administration, Huazhong University of science and Technology, China Associate professor, department of Management Science, COMSATS, Institute of Information Technology, Pakistan

### Highlights

- To compute option price derivatives, i.e., the 'Greeks,' Monte Carlo simulation estimators are
- For option pricing Comparison is made between the Black-Scholes and the stochastic volatility models with jumps.
- To generate unbiased estimates of option price derivatives, compare the path wise and likelihood ratio approaches
- Try to get simulation estimators and numerical results for some path-dependent and pathindependent options.
- Possible suggestions for speculation strategies and risk management are briefly discussed

Assistant Professor, Khuram Shafi, COMSATS, Institute of Information Technology, Wah Cantt, Pakistan;

Tel: +92 333 9359736;

E-mail: drkhuramshafi@ciitwah.edu.pk

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Correspondence:

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