

## SEMIPARAMETRIC MODELING OF IMPLIED VOLATILITY PDF

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A Dynamic Semiparametric Factor Model for Implied Volatility String Dynamics A primary goal in modelling the implied volatility surface (IVS) for pricing and hedging aims at reducing complexity. For this purpose one fits the IVS each day and applies a principal component analysis using a functional norm. This approach, however, neglects the degenerated string structure of the implied

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Implied volatility is the BS option price implied measure of volatility. It is the volatility parameter that equates the BS price and a particular observed market price of an option. Thus, it depends on the strike  $K$ , the expiry date  $T$  and time  $t$ .

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He directed my interest to implied volatilities and made me familiar with non- and semiparametric modeling in Finance. Without him, his encouragement and advise this work would not exist. Furthermore, I like to thank Vladimir Spokoiny, in particular for his comments during my talks in the Seminar for Mathematical Statistics at the WIAS, Berlin. This work is in close context with essays I have

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