



# Modeling and Pricing Of Swaps For Financial and Energy Markets with Stochastic Volatilities

*Anatoliy Swishchuk*

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*Modeling and Pricing of Swaps for Financial and Energy Markets with Stochastic Volatilities is devoted to the modeling and pricing of various kinds of swaps, such as those for variance, volatility, covariance, correlation, for financial and energy markets with different stochastic volatilities, which include CIR process, regime-switching, delayed, mean-reverting, multi-factor, fractional, Levy-based, semi-Markov and COGARCH(1,1). One of the main methods used in this book is change of time method. The book outlines how the change of time method works for different kinds of models and problems arising in financial and energy markets and the associated problems in modeling and pricing of a variety of swaps. The book also contains a study of a new model, the delayed Heston model, which improves the volatility surface fitting as compared with the classical Heston model. The author calculates variance and volatility swaps for this model and provides hedging techniques. The book considers content on the pricing of variance and volatility swaps and option pricing formula for mean-reverting models in energy markets. Some topics such as forward and futures in energy markets priced by multi-factor Levy models and generalization of Black-76 formula with Markov-modulated volatility are part of the book as well, and it includes many numerical examples such as S&P60 Canada Index, S&P500 Index and AECO Natural Gas Index.*

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