

Department of Computer and Information Science

Spring 2018 CIS Faculty Research Talk Series

Option Implied Volatility Prediction by Integrative Learning

Speaker: Henry Han

Fordham University

Date: February 28, 2018

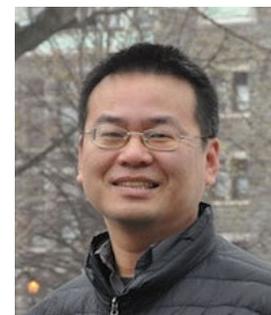
Time: 12:00 pm – 1:00 pm

Venue: John Mulcahy Hall (JMH) 342

Abstract: With the surge of massive data in finance, implied volatility pricing remains a challenge for its essential role in trading, though few model-driven methods are available in literature. In this work, we proposed a data driven implied volatility analytics by inventing a novel integrative learning approach. The proposed method integrates different machine learning models to price implied volatility for various in-the-money options by leveraging the availability of a large amount of data in the market. The proposed approach not only demonstrates its superiority in prediction accuracy, but also a strong model independence by overcoming the generalization issue of traditional model-driven approaches.

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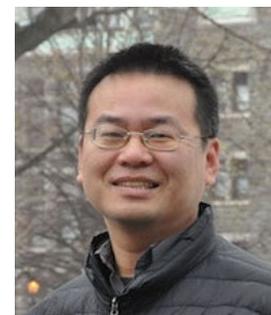
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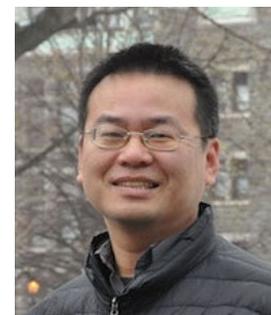
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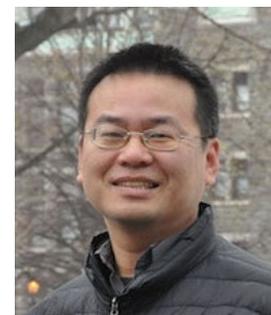
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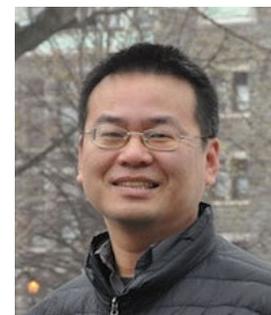
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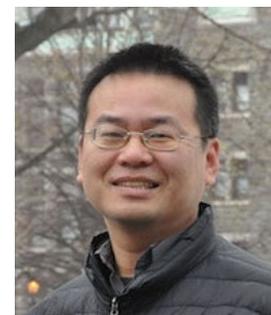
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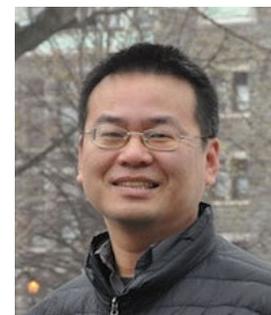
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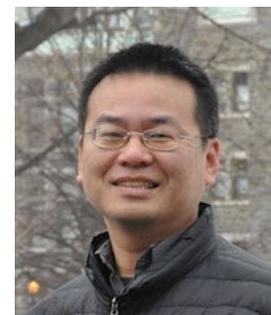
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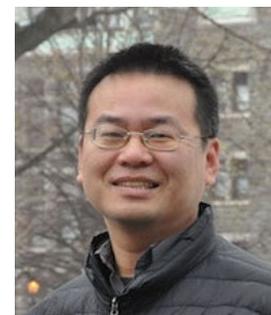
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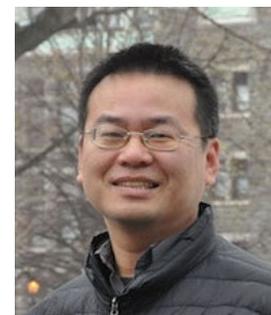
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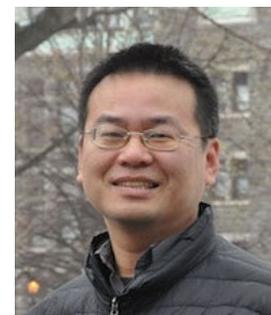
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