



Portal do Coordenador
Stricto

UNIVERSIDADE FEDERAL DO RIO GRANDE DO NORTE
SISTEMA INTEGRADO DE GESTÃO DE ATIVIDADES ACADÊMICAS

EMITIDO EM 04/05/2026 14:17



VISUALIZAR COMPROVANTE DE SOLICITAÇÃO DE CADASTRO DE COMPONENTE CURRICULAR

Tipo do Componente Curricular: DISCIPLINA

Unidade Responsável: PROGRAMA DE PÓS-GRADUAÇÃO EM ADMINISTRAÇÃO

Código: PPGA0077

Nome: MERCADO DE DERIVATIVOS

Ativo: Sim

Carga Horária Teórica: 60 hrs.

Carga Horária Prática: 0 hrs.

Carga Horária Ead: 0 hrs.

Carga Horária Total: 60 hrs.

Matriculável On-Line: Sim

Horário Flexível da Turma: Não

Horário Flexível do Docente: Sim

Pode Criar Turma Sem Solicitação: Não

Exige Horário: Sim

Núm. Máximo de Docentes na Turma: 2

Modalidade de Educação: Presencial

Permite CH Compartilhada entre Docentes: Não

Permite Múltiplas Aprovações: Não

Quantidade de Avaliações: 1

Ementa/Descrição: Os Mercados de Derivativos. Modelos de Expectâncias, Martingal e Movimento Browniano. Contratos a Termo, Futuro, Swaps e Opções. Derivativos Agropecuários e Financeiros. Modelos de Apreçamento de Opções. Opções Exóticas, Asiáticas e Binárias. Volatilidades e Superfícies de Volatilidades. Riscos. VaR e Expected Shortfall Risk. Estratégias com Derivativos. Investigações Contemporâneas e estudos recentes do mercado de Derivativos.

Referências: Abdelradi, Fadi, e Teresa Serra. 2015. "Asymmetric Price Volatility Transmission between Food and Energy Markets: The Case of Spain". *Agricultural Economics* 46 (4): 503-13. <https://doi.org/10.1111/agec.12177>. Adämmer, Philipp, Martin T. Bohl, e Ernst-Oliver von Ledebur. 2017. "Dynamics Between North American and European Agricultural Futures Prices During Turmoil and Financialization". *Bulletin of Economic Research* 69 (1): 57-76. <https://doi.org/10.1111/boer.12079>. Almeida, Carlos, Claudia Czado, e Hans Manner. 2016. "Modeling High-Dimensional Time-Varying Dependence Using Dynamic D-Vine Models". *Applied Stochastic Models in Business and Industry* 32 (5): 621-38. <https://doi.org/10.1002/asmb.2182>. Alsayed, Hamad, e Frank McGroarty. 2014. "Ultra-High-Frequency Algorithmic Arbitrage Across International Index Futures". *Journal of Forecasting* 33 (6): 391-408. <https://doi.org/10.1002/for.2298>. Badshah, Ihsan Ullah. 2013. "Quantile Regression Analysis of the Asymmetric Return-Volatility Relation". *Journal of Futures Markets* 33 (3): 235-65. <https://doi.org/10.1002/fut.21551>. Bae, Kyoung-Hun, e Peter Dixon. 2018. "Do Investors Use Options and Futures to Trade on Different Types of Information? Evidence from an Aggregate Stock Index". *Journal of Futures Markets* 38 (2): 175-98. <https://doi.org/10.1002/fut.21863>. Bjursell, Johan, George H. K. Wang, e Robert I. Webb. 2013. "Jumps and Trading Activity in Interest Rate Futures Markets: The Response to Macroeconomic Announcements". *Asia-Pacific Journal of Financial Studies* 42 (5): 689-723. <https://doi.org/10.1111/ajfs.12028>. Bjursell, Johan, George H. K. Wang, e Hui Zheng. 2017. "VPIN, Jump Dynamics and Inventory Announcements in Energy Futures Markets". *Journal of Futures Markets* 37 (6): 542-77. <https://doi.org/10.1002/fut.21839>. Bollen, Nicolas P. B., e Robert E. Whaley. 2004. "Does Net Buying Pressure Affect the Shape of Implied Volatility Functions?" *The Journal of Finance* 59 (2): 711-53. <https://doi.org/10.1111/j.1540-6261.2004.00647.x>. Bollerslev, Tim, e Viktor Todorov. 2011. "Tails, Fears, and Risk Premia". *The Journal of Finance* 66 (6): 2165-2211. <https://doi.org/10.1111/j.1540-6261.2011.01695.x>. Bosch, David, e Elina Pradkhan. 2017. "Trading Activity and Rate of Convergence in Commodity Futures Markets". *Journal*

of Futures Markets 37 (9): 930–38. <https://doi.org/10.1002/fut.21831>. Campbell, John Y., Andrew W. Lo, A. Craig MacKinlay, e Andrew Y. Lo. 1996. *The Econometrics of Financial Markets*. 2nd ed. edition. Princeton, N.J.: Princeton University Press. Canina, Linda, e Stephen Figlewski. 1993. "The Informational Content of Implied Volatility". *The Review of Financial Studies* 6 (3): 659–81. Čech, František, e Jozef Baruník. 2017. "On the Modelling and Forecasting of Multivariate Realized Volatility: Generalized Heterogeneous Autoregressive (GHAR) Model". *Journal of Forecasting* 36 (2): 181–206. <https://doi.org/10.1002/for.2423>. Chan, Kam C., Carl R. Chen, e Peter P. Lung. 2010. "Business Cycles and Net Buying Pressure in the S&P 500 Futures Options". *European Financial Management* 16 (4): 624–57. <https://doi.org/10.1111/j.1468-036X.2008.00477.x>. Chan, Kam C., Louis T. W. Cheng, e Peter P. Lung. 2006. "Testing the Net Buying Pressure Hypothesis During the Asian Financial Crisis: Evidence from Hang Seng Index Options". *Journal of Financial Research* 29 (1): 43–62. <https://doi.org/10.1111/j.1475-6803.2006.00165.x>. Chang, Bo Young, e Greg Orosi. 2017. "Equity Option Implied Probability of Default and Equity Recovery Rate". *Journal of Futures Markets* 37 (6): 599–613. <https://doi.org/10.1002/fut.21823>. Chen, Chao-Chun, e Shih-Hua Wang. 2017. "Net Buying Pressure and Option Informed Trading". *Journal of Futures Markets* 37 (3): 238–59. <https://doi.org/10.1002/fut.21797>. Cheung, William M., Robin K. Chou, e Adrian C.H. Lei. 2015. "Exchange-Traded Barrier Option and VPIN: Evidence from Hong Kong". *Journal of Futures Markets* 35 (6): 561–81. <https://doi.org/10.1002/fut.21719>. Chiarella, Carl, Boda Kang, Christina Sklibosios Nikitopoulos, e Thuy-Duong Tô. 2016. "The Return-Volatility Relation in Commodity Futures Markets". *Journal of Futures Markets* 36 (2): 127–52. <https://doi.org/10.1002/fut.21717>. Choi, Sun-Yong, Jeong-Hoon Kim, e Ji-Hun Yoon. 2016. "The Heston Model with Stochastic Elasticity of Variance". *Applied Stochastic Models in Business and Industry* 32 (6): 804–24. <https://doi.org/10.1002/asmb.2203>. Contino, Christian, e Richard H. Gerlach. 2017. "Bayesian Tail-Risk Forecasting Using Realized GARCH". *Applied Stochastic Models in Business and Industry* 33 (2): 213–36. <https://doi.org/10.1002/asmb.2237>. Cruz, Aricson, e José Carlos Dias. 2017. "The Binomial CEV Model and the Greeks". *Journal of Futures Markets* 37 (1): 90–104. <https://doi.org/10.1002/fut.21791>. Da Fonseca, José, e Riadh Zaatour. 2014. "Hawkes Process: Fast Calibration, Application to Trade Clustering, and Diffusive Limit". *Journal of Futures Markets* 34 (6): 548–79. <https://doi.org/10.1002/fut.21644>. ———. 2017. "Correlation and Lead-Lag Relationships in a Hawkes Microstructure Model". *Journal of Futures Markets* 37 (3): 260–85. <https://doi.org/10.1002/fut.21800>. Do, Binh Huu, Anthony Foster, e Philip Gray. 2016. "The Profitability of Volatility Spread Trading on ASX Equity Options". *Journal of Futures Markets* 36 (2): 107–26. <https://doi.org/10.1002/fut.21729>. Dolatabadi, Sepideh, Paresh Kumar Narayan, Morten Ørregaard Nielsen, e Ke Xu. 2018. "Economic Significance of Commodity Return Forecasts from the Fractionally Cointegrated VAR Model". *Journal of Futures Markets* 38 (2): 219–42. <https://doi.org/10.1002/fut.21866>. Driessen, Joost, Pascal J. Maenhout, e Grigory Vilkov. 2009. "The Price of Correlation Risk: Evidence from Equity Options". *The Journal of Finance* 64 (3): 1377–1406. <https://doi.org/10.1111/j.1540-6261.2009.01467.x>. Elaut, Gert, Péter Erdős, e John Sjödin. 2016. "An Analysis of the Risk-Return Characteristics of Serially Correlated Managed Futures". *Journal of Futures Markets* 36 (10): 992–1013. <https://doi.org/10.1002/fut.21773>. Fan, Rui, Haiqi Li, e Sung Y. Park. 2016. "Estimation and Hedging Effectiveness of Time-Varying Hedge Ratio: Nonparametric Approaches". *Journal of Futures Markets* 36 (10): 968–91. <https://doi.org/10.1002/fut.21766>. Fernandes, Marcelo, e Cristina M. Scherrer. 2018. "Price Discovery in Dual-Class Shares across Multiple Markets". *Journal of Futures Markets* 38 (1): 129–55. <https://doi.org/10.1002/fut.21889>. Figlewski, Stephen. 2017. "Derivatives Valuation Based on Arbitrage: The Trade Is Crucial". *Journal of Futures Markets* 37 (4): 316–27. <https://doi.org/10.1002/fut.21806>. Fouque, Professor Jean-Pierre, George Papanicolaou, e K. Ronnie Sircar. 2000. *Derivatives in Financial Markets with Stochastic Volatility*. 1 edition. Cambridge: Cambridge University Press. Frijns, Bart, Alireza Tourani-Rad, e Robert I. Webb. 2016. "On the Intraday Relation Between the VIX and Its Futures". *Journal of Futures Markets* 36 (9): 870–86. <https://doi.org/10.1002/fut.21762>. Gardebroek, Cornelis, Manuel A. Hernandez, e Miguel Robles. 2016. "Market Interdependence and Volatility Transmission among Major Crops". *Agricultural Economics* 47 (2): 141–55. <https://doi.org/10.1111/agec.12184>. Gong, Yuting, e Xu Zheng. 2016. "Long Memory in Asymmetric Dependence Between LME and Chinese Aluminum Futures". *Journal of Futures Markets* 36 (3): 267–94. <https://doi.org/10.1002/fut.21722>. Grønborg, Niels S., e Asger Lunde. 2016. "Analyzing Oil Futures with a Dynamic Nelson-Siegel Model". *Journal of Futures Markets* 36 (2): 153–73. <https://doi.org/10.1002/fut.21713>. Han, Heejoon, e Myung D. Park. 2013. "Comparison of Realized Measure and Implied Volatility in

Forecasting Volatility". *Journal of Forecasting* 32 (6): 522–33. <https://doi.org/10.1002/for.2253>. Hansen, Peter Reinhard, Zhuo Huang, e Howard Howan Shek. 2012. "Realized GARCH: A Joint Model for Returns and Realized Measures of Volatility". *Journal of Applied Econometrics* 27 (6): 877–906. <https://doi.org/10.1002/jae.1234>. Hansen, Peter Reinhard, Asger Lunde, e Valeri Voev. 2014. "Realized Beta Garch: A Multivariate Garch Model with Realized Measures of Volatility". *Journal of Applied Econometrics* 29 (5): 774–99. <https://doi.org/10.1002/jae.2389>. Heston, Steven L. 1993. "A Closed-Form Solution for Options with Stochastic Volatility with Applications to Bond and Currency Options". *The Review of Financial Studies* 6 (2): 327–43. Huang, Zhuo, Tianyi Wang, e Peter Reinhard Hansen. 2017. "Option Pricing with the Realized GARCH Model: An Analytical Approximation Approach". *Journal of Futures Markets* 37 (4): 328–58. <https://doi.org/10.1002/fut.21821>. Hull, John C. 2008. *Options, Futures, and Other Derivatives with Derivagem CD*. 7 edition. Upper Saddle River, NJ: Prentice Hall. ———. 2014. *Options, Futures, and Other Derivatives*. 9 edition. Boston Columbus Indianapolis: Pearson. ———. 2016. *Fundamentals of Futures and Options Markets*. 9 edition. Boston: Pearson. Jin, Xin. 2017. "Do Futures Prices Help Forecast the Spot Price?" *Journal of Futures Markets* 37 (12): 1205–25. <https://doi.org/10.1002/fut.21854>. Johnson, R. Stafford. 2017. *Derivatives Markets and Analysis*. 1 edition. Hoboken: Bloomberg Press. Jones, Christopher S., e Joshua Shemesh. [s.d.]. "Option Mispricing around Nontrading Periods". *The Journal of Finance*, n/a-n/a. <https://doi.org/10.1111/jofi.12603>. Kambouroudis, Dimos S., David G. McMillan, e Katerina Tsakou. 2016. "Forecasting Stock Return Volatility: A Comparison of GARCH, Implied Volatility, and Realized Volatility Models". *Journal of Futures Markets* 36 (12): 1127–63. <https://doi.org/10.1002/fut.21783>. Kang, Jangkoo, e Soonhee Lee. 2016. "Is the Information on the Higher Moments of Underlying Returns Correctly Reflected in Option Prices?" *Journal of Futures Markets* 36 (8): 722–44. <https://doi.org/10.1002/fut.21769>. Kao, Dian-Xuan, Wei-Che Tsai, Yaw-Huei Wang, e Kuang-Chieh Yen. 2018. "An Analysis on the Intraday Trading Activity of VIX Derivatives". *Journal of Futures Markets* 38 (2): 158–74. <https://doi.org/10.1002/fut.21857>. Kaufman, Perry J. 1984. *Handbook of Futures Markets: Commodity, Financial, Stock Index and Options*. New York: Wiley-Interscience. Kim, Abby. 2015. "Does Futures Speculation Destabilize Commodity Markets?" *Journal of Futures Markets* 35 (8): 696–714. <https://doi.org/10.1002/fut.21716>. Kim, Suk-Joong. 2016. "Currency Carry Trades: The Role of Macroeconomic News and Futures Market Speculation". *Journal of Futures Markets* 36 (11): 1076–1107. <https://doi.org/10.1002/fut.21778>. Komijani, Akbar, Esmaeil Naderi, e Nadiya Gandali Alikhani. 2014. "A Hybrid Approach for Forecasting of Oil Prices Volatility". *OPEC Energy Review* 38 (3): 323–40. <https://doi.org/10.1111/opec.12030>. Kourtis, Apostolos, Raphael N. Markellos, e Lazaros Symeonidis. 2016. "An International Comparison of Implied, Realized, and GARCH Volatility Forecasts". *Journal of Futures Markets* 36 (12): 1164–93. <https://doi.org/10.1002/fut.21792>. Lai, Yu-Sheng. 2016. "Hedge Ratio Prediction with Noisy and Asynchronous High-Frequency Data". *Journal of Futures Markets* 36 (3): 295–314. <https://doi.org/10.1002/fut.21735>. Lai, Yu-Sheng, e Donald Lien. 2017. "A Bivariate High-Frequency-Based Volatility Model for Optimal Futures Hedging". *Journal of Futures Markets* 37 (9): 913–29. <https://doi.org/10.1002/fut.21841>. Lai, Yu-Sheng, Her-Jiun Sheu, e Hsiang-Tai Lee. 2017. "A Multivariate Markov Regime-Switching High-Frequency-Based Volatility Model for Optimal Futures Hedging". *Journal of Futures Markets* 37 (11): 1124–40. <https://doi.org/10.1002/fut.21842>. Larkin, J., A. Brooksby, C. T. Lin, e R. Zurbrugg. 2012. "Implied Volatility Smiles, Option Mispricing and Net Buying Pressure: Evidence around the Global Financial Crisis". *Accounting & Finance* 52 (1): 47–69. <https://doi.org/10.1111/j.1467-629X.2011.00419.x>. Lee, Hsiu-Chuan, Tzu-Hsiang Liao, e Pao-Ying Tung. 2017. "Investors' Heterogeneity in Beliefs, the VIX Futures Basis, and S&P 500 Index Futures Returns". *Journal of Futures Markets* 37 (9): 939–60. <https://doi.org/10.1002/fut.21838>. Li, Chao, e Dermot J. Hayes. 2017. "Price Discovery on the International Soybean Futures Markets: A Threshold Co-Integration Approach". *Journal of Futures Markets* 37 (1): 52–70. <https://doi.org/10.1002/fut.21794>. Lien, Donald, Keshab Shrestha, e Jing Wu. 2016. "Quantile Estimation of Optimal Hedge Ratio". *Journal of Futures Markets* 36 (2): 194–214. <https://doi.org/10.1002/fut.21712>. Luo, Xingguo, e Xuyuanda Qi. 2017. "The Dynamic Correlations between the G7 Economies and China: Evidence from Both Realized and Implied Volatilities". *Journal of Futures Markets* 37 (10): 989–1002. <https://doi.org/10.1002/fut.21851>. Luo, Xingguo, e Jin E. Zhang. 2012. "The Term Structure of VIX". *Journal of Futures Markets* 32 (12): 1092–1123. <https://doi.org/10.1002/fut.21572>. Maneesoonthorn, Worapree, Catherine S. Forbes, e Gael M. Martin. 2017. "Inference on Self-Exciting Jumps in Prices and Volatility Using High-Frequency Measures". *Journal of Applied Econometrics* 32 (3): 504–32. <https://doi.org/10.1002/jae.2547>. McDonald, Robert L. 2012. *Derivatives*

Markets. 3 edition. Boston: Pearson. Natter, Markus. 2018. "Options-Based Benchmark Indices—A Review of Performance and (in)Appropriate Measures". *Journal of Futures Markets* 38 (2): 271–88. <https://doi.org/10.1002/fut.21865>. Noureldin, Diaa, Neil Shephard, e Kevin Sheppard. 2012. "Multivariate High-Frequency-Based Volatility (HEAVY) Models". *Journal of Applied Econometrics* 27 (6): 907–33. <https://doi.org/10.1002/jae.1260>. Osaki, Yusuke, Kit Pong Wong, e Long Yi. 2017. "Hedging and the Competitive Firm Under Ambiguous Price and Background Risk". *Bulletin of Economic Research* 69 (4): E1–11. <https://doi.org/10.1111/boer.12092>. Padungsaksawasdi, Chaithuth, e Robert T. Daigler. 2014. "The Return-Implied Volatility Relation for Commodity ETFs". *Journal of Futures Markets* 34 (3): 261–81. <https://doi.org/10.1002/fut.21592>. Park, Sung Yong, e Sang Young Je. 2010. "Estimation and Hedging Effectiveness of Time-Varying Hedge Ratio: Flexible Bivariate Garch Approaches". *Journal of Futures Markets* 30 (1): 71–99. <https://doi.org/10.1002/fut.20401>. Pirie, Wendy L., org. 2017. *Derivatives*. 1 edition. Hoboken, New Jersey: Wiley. Pradkhan, Elina. 2017. "Financial Activity in Agricultural Futures Markets: Evidence from Quantile Regressions". *Australian Journal of Agricultural and Resource Economics* 61 (4): 610–25. <https://doi.org/10.1111/1467-8489.12222>. Prokopczuk, Marcel, Lazaros Symeonidis, e Chardin Wese Simen. 2016. "Do Jumps Matter for Volatility Forecasting? Evidence from Energy Markets". *Journal of Futures Markets* 36 (8): 758–92. <https://doi.org/10.1002/fut.21759>. Robe, Michel A., e Jonathan Wallen. 2016. "Fundamentals, Derivatives Market Information and Oil Price Volatility". *Journal of Futures Markets* 36 (4): 317–44. <https://doi.org/10.1002/fut.21732>. Rompolis, Leonidas S. 2016. "Risk-Free Rates and Variance Futures Prices". *Journal of Futures Markets* 36 (10): 943–67. <https://doi.org/10.1002/fut.21767>. Salvador, Enrique, e Vicent Aragó. 2014. "Measuring Hedging Effectiveness of Index Futures Contracts: Do Dynamic Models Outperform Static Models? A Regime-Switching Approach". *Journal of Futures Markets* 34 (4): 374–98. <https://doi.org/10.1002/fut.21598>. Sanjuán-López, Ana I., e Philip J. Dawson. 2017. "Volatility Effects of Index Trading and Spillovers on US Agricultural Futures Markets: A Multivariate GARCH Approach". *Journal of Agricultural Economics* 68 (3): 822–38. <https://doi.org/10.1111/1477-9552.12216>. Shephard, Neil, e Kevin Sheppard. 2010. "Realising the Future: Forecasting with High-Frequency-Based Volatility (HEAVY) Models". *Journal of Applied Econometrics* 25 (2): 197–231. <https://doi.org/10.1002/jae.1158>. Silvennoinen, Annastiina, e Susan Thorp. 2016. "Crude Oil and Agricultural Futures: An Analysis of Correlation Dynamics". *Journal of Futures Markets* 36 (6): 522–44. <https://doi.org/10.1002/fut.21770>. Sundaresan, Suresh. 2009. *Fixed Income Markets and Their Derivatives*, Third Edition. 3 edition. Amsterdam: Academic Press. Talukdar, Bakhtear, Robert T. Daigler, e A. M. Parhizgari. 2017. "Expanding the Explanations for the Return-Volatility Relation". *Journal of Futures Markets* 37 (7): 689–716. <https://doi.org/10.1002/fut.21827>. Wang, Chengxiang, Wenli Huang, Shenghong Li, e Qunfang Bao. 2016. "Pricing VIX Options in a Stochastic Vol-of-Vol Model". *Applied Stochastic Models in Business and Industry* 32 (2): 168–83. <https://doi.org/10.1002/asmb.2142>. Wang, Tianyi, Yiwen Shen, Yueting Jiang, e Zhuo Huang. 2017. "Pricing the CBOE VIX Futures with the Heston-Nandi GARCH Model". *Journal of Futures Markets* 37 (7): 641–59. <https://doi.org/10.1002/fut.21820>. Wang, Yaw-Huei, e Yun-Yi Wang. 2016. "The Information Content of Intraday Implied Volatility for Volatility Forecasting". *Journal of Forecasting* 35 (2): 167–78. <https://doi.org/10.1002/for.2373>. Wang, Yaw-Huei, e Kuang-Chieh Yen. [s.d.]. "The Information Content of the Implied Volatility Term Structure on Future Returns". *European Financial Management*, n/a-n/a. <https://doi.org/10.1111/eufm.12166>. Weng, Pei-Shih, Ming-Hung Wu, Miao-Ling Chen, e Wei-Che Tsai. 2017. "An Empirical Analysis of the Dynamic Probability of Informed Institutional Trading: Evidence from the Taiwan Futures Exchange". *Journal of Futures Markets* 37 (9): 865–91. <https://doi.org/10.1002/fut.21830>. Williams, Jeffrey C. 1989. *The Economic Function of Futures Markets*. Cambridge: Cambridge University Press. Wong, Kit Pong. 2015. "Ambiguity and the Value of Hedging". *Journal of Futures Markets* 35 (9): 839–48. <https://doi.org/10.1002/fut.21678>. ——. 2017. "Cross-Hedging Ambiguous Exchange Rate Risk". *Journal of Futures Markets* 37 (2): 132–47. <https://doi.org/10.1002/fut.21793>. Wu, Feng, Zhengfei Guan, e Robert J. Myers. 2011. "Volatility Spillover Effects and Cross Hedging in Corn and Crude Oil Futures". *Journal of Futures Markets* 31 (11): 1052–75. <https://doi.org/10.1002/fut.20499>. Yang, Ke, e Langnan Chen. 2014. "Realized Volatility Forecast: Structural Breaks, Long Memory, Asymmetry, and Day-of-the-Week Effect". *International Review of Finance* 14 (3): 345–92. <https://doi.org/10.1111/irfi.12030>. Yang, Ke, Langnan Chen, e Fengping Tian. 2015. "Realized Volatility Forecast of Stock Index Under Structural Breaks". *Journal of Forecasting* 34 (1): 57–82. <https://doi.org/10.1002/for.2318>. Yang, Wenling, e David E. Allen. 2005. "Multivariate GARCH Hedge Ratios and Hedging Effectiveness in Australian

Futures Markets". Accounting & Finance 45 (2): 301–21.
<https://doi.org/10.1111/j.1467-629x.2004.00119.x>. Zhang, Jin E., Fang Zhen, Xiaoxia Sun, e Huimin Zhao. 2017. "The Skewness Implied in the Heston Model and Its Application". Journal of Futures Markets 37 (3): 211–37. <https://doi.org/10.1002/fut.21801>. Zhao, Zifeng, e Zhengjun Zhang. 2018. "Semiparametric Dynamic Max-Copula Model for Multivariate Time Series". Journal of the Royal Statistical Society: Series B (Statistical Methodology) 80 (2): 409–32.
<https://doi.org/10.1111/rssb.12256>.

Chefe de Departamento
PROGRAMA DE PÓS-GRADUAÇÃO EM ADMINISTRAÇÃO

SIGAA | Superintendência de Tecnologia da Informação - (84) 3342 2210 | Copyright © 2006-2026 - UFRN - sigaa09-
producao.info.ufrn.br.sigaa09-producao