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Valuation when the Underlying Path Is
Discontinuous

United States Federal Reserve
Board, Chunsheng Zhou

BiblioGov. Paperback. Book Condition: New. This item is printed on demand. Paperback. 24 pages. Dimensions: 9.7in. x 7.4in. x 0.1in. The payoffs of path-dependent options depend not only on the final values, but also on the sample paths of the prices of the underlying assets. A rigorous modeling of the underlying asset price processes which can appropriately describe the sample paths is therefore critical for pricing path-dependent options. This paper allows for discontinuities in the sample paths of the underlying asset...

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