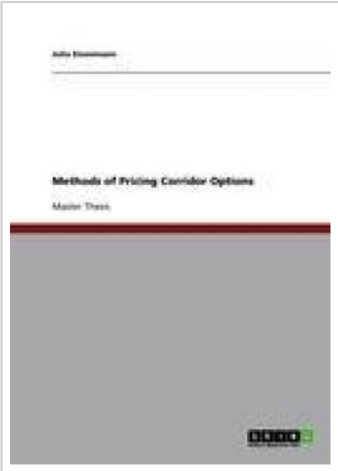

DOWNLOAD

Methods of Pricing Corridor Options

By Julia Eisenmann

GRIN Verlag Sep 2010, 2010. Taschenbuch. Book Condition: Neu. 210x148x3 mm. This item is printed on demand - Print on Demand Neuware - Master's Thesis from the year 2010 in the subject Mathematics - Stochastics, University of Wisconsin-Milwaukee, language: English, abstract: This thesis analyzes various types of the corridor option in consideration of its time zero price in a complete market. The results will be evaluated by changing different parameters like volatility and corridor range and by comparing the three variations of the corridor option with each other. This thesis will present two approaches of pricing. The first one determines the prices numerically using Monte-Carlo simulation, while the second approach describes a model to compute the prices analytically. Whereas the first method will provide a complete model and prices for all three option types, the second model gives only results for the basic corridor option, but describes a possible approach to determine prices for all corridor options. 52 pp. Englisch.

READ ONLINE
[8.04 MB]

Reviews

The ebook is straightforward in study better to comprehend. It really is simplistic but excitement within the 50 % of the book. I am happy to let you know that here is the very best pdf i have got read during my very own existence and might be he greatest ebook for possibly.
*-- **Dr. Brannon Wolf***

Without doubt, this is the very best operate by any writer. This is for all those who statte that there was not a well worth reading through. I discovered this pdf from my dad and i suggested this book to find out.
*-- **Dominique Huel***