

Methods Of Pricing Corridor Options - Julia Eisenmann

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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. Author: Eisenmann, Julia Publisher: GRIN Verlag Illustration: N Language: ENG Title: Methods of Pricing Corridor Options Pages: 00047 (Encrypted PDF) On Sale: 2010-01-01 SKU-13/ISBN: 9783640687169 Category: Mathematics : Probability & Statistics - General

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