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Quanto European Option Pricing With Ambiguous Return Rates and Volatilities

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Abstract:

This paper presents a model of quanto (quantity adjusting option) European option pricing when returns and volatilities are ambiguity. First, we use set-valued stochastic differential inclusions to describe the Black-Scholes quanto model with ambiguous return rates and volatilities. The risk neutral martingale measures are not unique but a set in this model. So we consider the upper and lower bounds of

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Authors	⌄
Figures	⌄
References	⌄
Citations	⌄
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