# **SPRINGER NATURE** Link

**O** Search

Home > Finance and Stochastics > Article

# Perfect option hedging for a large trader

Published: February 1998

Volume 2, pages 115–141, (1998) <u>Cite this article</u>



**Finance and Stochastics** 

Aims and scope  $\rightarrow$ 

<u>Submit manuscript</u>→

#### Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 95 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

- > Store and/or access information on a device
- > Personalised advertising and content, advertising and content measurement, audience research and services development

Accept all cookies

**Reject optional cookies** 

Manage preferences





#### Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 95 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

#### Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

Accept all cookies
Reject optional cookies
Manage preferences

Discover the latest articles and news from researchers in related subjects, suggested using machine learning.

Differential Equations	Mathematics in Busine	ss, Economics and Finance	
Mathematical Finance	Stochastic Calculus	Stochastic Differential Equations	
Calculus of Variations and Optimization			

## **Author information**

## **Authors and Affiliations**

Department of Mathematics, ETH Zürich, ETH-Zentrum, CH-8092 Zürich, Switzerland (e-mail: frey@math.ethz.ch) , , , , , , CH

Rüdiger Frey

### Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 95 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

#### Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

Accept all cookies	
Reject optional cookies	
Manage preferences	

## Search

Search by keyword or author

# Navigation

Find a journal

Publish with us

Track your research

## Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 95 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

#### Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

Accept all cookies	
Reject optional cookies	
Manage preferences	