An Asymptotic Expansion Approach to Pricing Financial Contingent Claims

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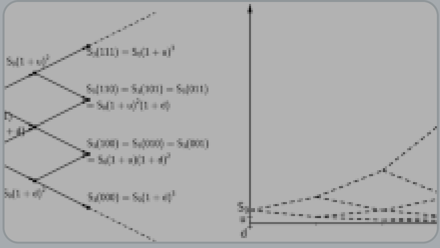
purposes. Our approach can be rigorously justified by an infinite dimensional mathematics, the Malliavin-Watanabe-Yoshida theory recently developed in stochastic analysis.



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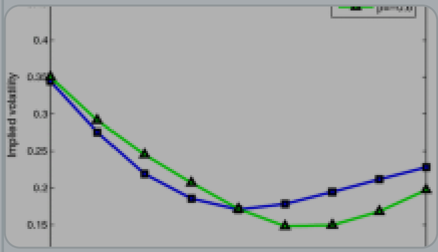

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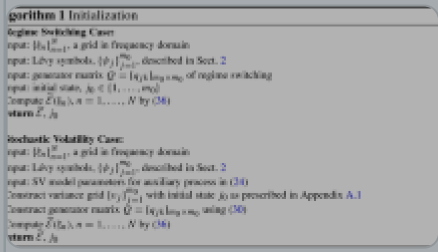

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