

The Engineering Economist >

A Journal Devoted to the Problems of Capital Investment

Volume 37, 1992 - Issue 2

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TECHNICAL NOTE

Uncertainty and the Abandonment Option

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Pages 172-177 | Published online: 23 Oct 2007

Cite this article <https://doi.org/10.1080/00137919208903066>

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Abstract

This paper applies option pricing analysis to the problem of valuing the abandonment option of an investment proposal. The assumption is made that the abandonment option is exercisable at only one point in time in the future and that the project's value-

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