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Valuing large engineering projects under uncertainty: private risk effects and real options

Mahdi H. Mattar & Charles Y. J. Cheah

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pricing private risks can lead to decisively different real option values, exercise strategies and development policies. Effectively, the difference in real option values can be interpreted as a form of private risk premium.

Keywords:

- Decision analysis
- private risk
- real option
- risk
- valuation

Related Research Data

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