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Valuing callable convertible bonds: a reduced approach

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Notes

¹ Neglected in this study.

² The conversion premium being defined as the difference between convertible bond price and conversion value.

³ For a more complete discussion of this point, refer to André and Moraux (2003).

⁴ For instance, Ingersoll ([1977a,b](#)) has provided evidence that firms wait, on average until the conversion value exceeds the call price by 43.9%. See also Mikkelsen ([1981](#)), Asquith ([1995](#)).

⁵ Refer to Rich ([1994](#)) and Reiner and Rubinstein ([1991](#)) for a complete description of barrier options.

⁶ Alternative reduced form models are Jarrow and Turnbull ([1995](#)) and Duffie and Singleton ([1999](#)). The major advantage of the chosen framework is to take explicitly into account any possible future up/downgrading among the default.



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