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Home ► All Journals ► Mathematics, Statistics & Data Science ► Applied Mathematical Finance ► List of Issues ► Volume 10, Issue 1 ► Contingent claim pricing using probabili ....

Applied Mathematical Finance > Volume 10, 2003 - Issue 1

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Original Articles

Contingent claim pricing using probability distortion operators: methods from insurance risk pricing and their relationship to financial theory

Mahmoud Hamada & Michael Sherris

Pages 19-47 | Published online: 14 Oct 2010

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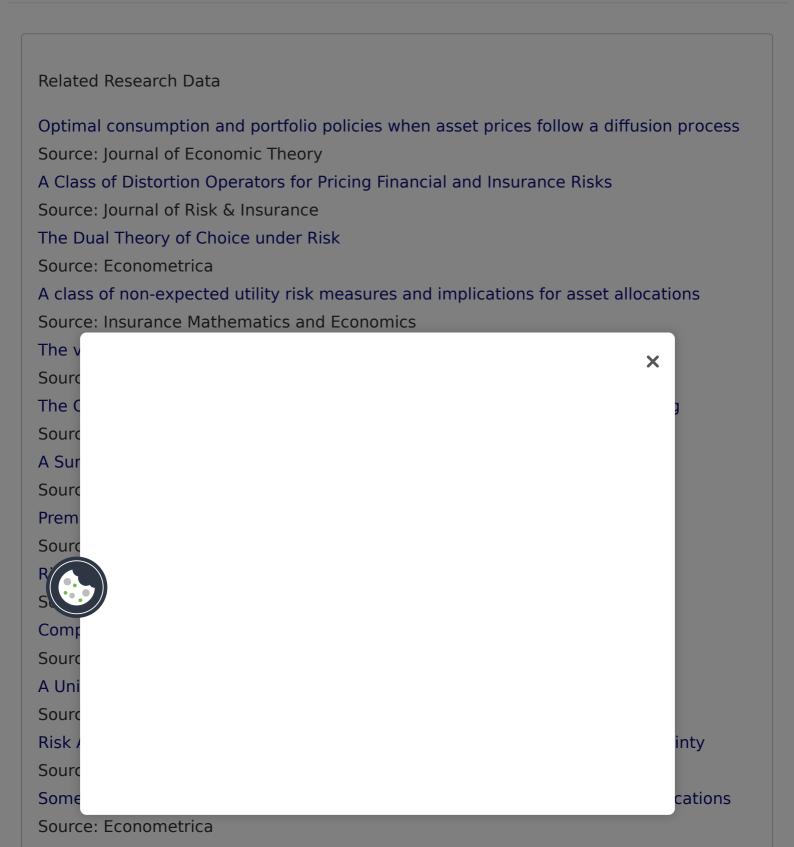
limitations on the use of the insurance-based approach are illustrated. The probability

distortion approach is extended to the pricing of contingent claims for more general assumptions than those used for Black-Scholes option pricing.

## Keywords:

Contingent Claim Pricing Probability Distortion Functions Non-expected Utility Insurance Pricing

Black And Sholes



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