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

Mahmoud Hamada & Michael Sherris

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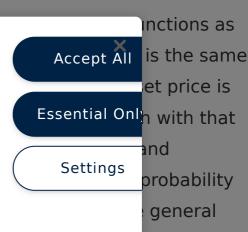
Abstract

This paper considers the pricing of contingent claims using an approach developed and used in insurance pricing. The approach is of interest and significance because of the increased integration of insurance and financial markets and also because insurancerelated risks are trading in financial markets as a result of securitization and new

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