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

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Keywords:

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

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```
graph LR; A[Contingent Claim Pricing] --> B[Probability Distortion Functions]; B --> C[Non-expected Utility]; C --> D[Insurance Pricing]; D --> E[Black And Sholes];
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