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Original Articles

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

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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

Related Research Data

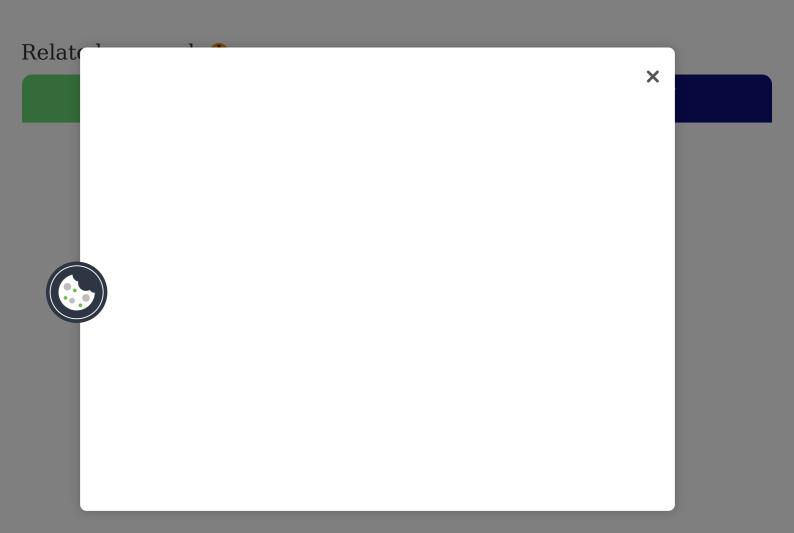
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