







▶ All Journals ▶ Applied Mathematical Finance ▶ List of Issues ▶ Volume 13, Issue 2 Pricing Lookback Options with Knock-out ...

Applied Mathematical Finance > Volume 13, 2006 - Issue 2

Views CrossRef citations to date Altmetric

Original Articles

Pricing Lookback Options with Knock-out **Boundaries**

Yoshifumi Muroi 🖂

Pages 155-190 | Received 27 Jul 2004, Published online: 02 Feb 2007

66 Cite this article A https://doi.org/10.1080/13504860600563028

> Sample our Mathematics & Statistics to the latest two volumes for 14 days

Full Article

Figures & data

References

66 Citations

Metrics

➡ Reprints & Permissions

Read this article

Abstract

In the last decade, many kinds of exotic options have been traded and introduced in the

financial market This namer describes a new kind of exotic ontion lookhack options

with kno

We Care About Your Privacy

affect browsing data. Privacy Policy

on the e

expressi

are obta

Q Key

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

We and our 845 partners store and/or access information on

a device, such as unique IDs in cookies to process personal

data. You may accept or manage your choices by clicking below, including your right to object where legitimate

interest is used, or at any time in the privacy policy page.

These choices will be signaled to our partners and will not

List of Partners (vendors)

I am gra

Acknow

Kunitomo

offs depend

ed form

Essential Onlyboundaries

Show Purpose

and Masayuki Ikeda. I also thank the editor and the anonymous referee for fruitful

discussions. This paper is based on Chapter 5 of my doctoral dissertation submitted to Graduate School of Economics, University of Tokyo and it does not necessarily reflect the opinion of the Bank of Japan or the Institute of Monetary and Economics Studies.

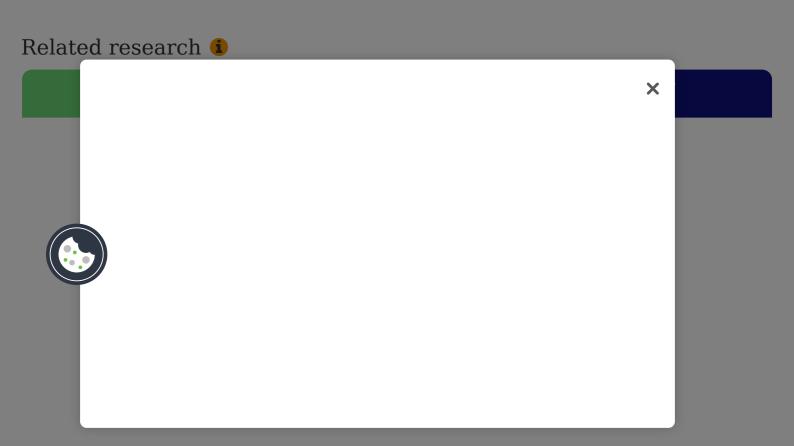
Notes

- 1. This was pointed out by Professor Masayuki Ikeda.
- 2. It is also possible to derive the integral formula (32) by taking the limit $\alpha \rightarrow 0$ in integral formula (9). This formula is then derived using l'Hopital's rule. This was pointed by Professor Masayuki Ikeda.

Related Research Data

Pricing of Proactive Hedging European Option with Dynamic Discrete Position Strategy Source: Hindawi

Linking provided by Schole plorer



Information for Open access Authors Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up Taylor & Francis Group Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions Accessib X

