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# Pricing Lookback Options with Knock-out Boundaries

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I am grateful for valuable comments and suggestions from professors Naoto Kunitomo 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.

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