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Pricing Lookback Options with Knock-out Boundaries

Yoshifumi Muroi

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Abstract

In the last decade, many kinds of exotic options have been traded and introduced in the financial market. This paper describes a new kind of exotic option, lookback options with kno -offs depend on the e sed form expressi boundaries are obta d.

Keyw

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I am gra o 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 $\alpha \to 0$ 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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