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Pricing Lookback Options with Knock-out Boundaries

Yoshifumi Muroi ✉

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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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