

523 Views | 25 CrossRef citations to date | 0 Altmetric

Original Articles






A New Approach to Pricing Double-Barrier Options with Arbitrary Payoffs and Exponential Boundaries

Peter Buchen & Otto Konstandatos 

Pages 497-515 | Received 15 May 2008, Accepted 12 Dec 2008, Published online: 06 Nov 2009

 Cite this article  <https://doi.org/10.1080/13504860903075480>

Sample our
Mathematics & Statistics
Journals
>> [Sign in here](#) to start your access
to the latest two volumes for 14 days

 Full Article  Figures & data  References  Citations  Metrics

 Reprints & Permissions [Read this article](#)

Abstract

We consider a class of double-barrier options with payoff functions that are exponential in the underlying asset price. Our approach is based on a simplified pricing model, which allows us to illustrate the importance of the barrier options (1992) in the context of the exponential boundaries. We explain the payoff structure of the options and the role of the barrier options in the pricing model. We consider a class of double-barrier options with payoff functions that are exponential in the underlying asset price. Our approach is based on a simplified pricing model, which allows us to illustrate the importance of the barrier options (1992) in the context of the exponential boundaries. We explain the payoff structure of the options and the role of the barrier options in the pricing model.

We Care About Your Privacy

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 affect browsing data. [Privacy Policy](#)

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.

[List of Partners \(vendors\)](#)

 I Accept

Essential Only

Show Purpose

Notes

- ¹Where single flat barriers were treated.
- ²Where the flat double-barrier case is treated.

Related Research Data

Pricing double barrier options under a volatility regime-switching model with psychological barriers

Source: Springer Science and Business Media LLC

Linking provided by ScholeSplorer

Related research ⓘ

- People also read
- Recommended articles
- Cited by 25



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research
- Help and information
- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

 Sign me up

