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

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Key Words:

- Exotic options
- double-barrier options
- method of images
- parity relations of double-barrier options

Notes

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

Related Research Data

- Pricing and hedging power options
Source: Asia-Pacific Financial Markets
- A NEW METHOD OF PRICING LOOKBACK OPTIONS
Source: Mathematical Finance
- The Mathematics of Financial Derivatives
Source: Journal of Applied Probability
- Theorem 1
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- Pathwise
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