Original Articles

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

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Reprint

Abstract

We cons[...]rrier options
with pay[...]allow
exponen[...]holes model.
Our a[...]nsiderably
simp[...]ducing the
pricing o[...]ption. We
illustrate[...]and Ikeda
(1992) fo[...]ve an
explanat[...]r affine
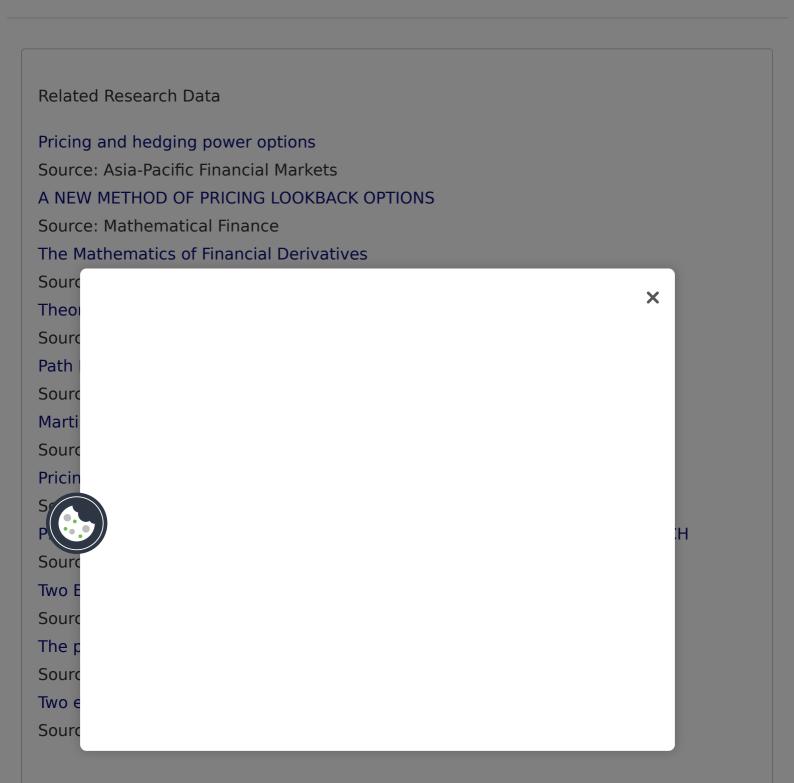payoffs i[...]all and put
options t[...]

Key Words:

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

Notes

[1]Where single flat barriers were treated.

[2]Where the flat double-barrier case is treated.

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