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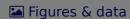
A New Approach to Pricing Double-Barrier Options with Arbitrary Payoffs and Exponential Boundaries

Peter Buchen & Otto Konstandatos

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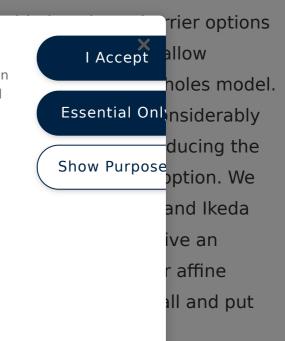
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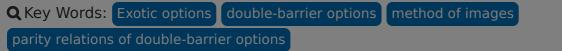
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Notes

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

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