







Home ▶ All Journals ▶ Mathematics, Statistics & Data Science ▶ Applied Mathematical Finance ▶ List of Issues ▶ Volume 17, Issue 1 ▶ Short Positions, Rally Fears and Option ....

Applied Mathematical Finance > Volume 17, 2010 - Issue 1

93 | 6 | 0

Views CrossRef citations to date Altmetric

**Papers** 

## Short Positions, Rally Fears and Option Markets

Ernst Eberlein & Dilip B. Madan

Pages 83-98 | Received 10 Nov 2008, Accepted 02 Apr 2009, Published online: 04 Sep 2009

Sample our
Economics, Finance,
Business & Industry Journals
>> Sign in here to start your access
to the latest two volumes for 14 days

Full Article

Figures & data

References

**66** Citations

Metrics

A Reprires C Parmissions

missions Pond this article

We Care About Your Privacy

Abstra

Index op

no positi

horizon

the prob

need fallen by

also des

Key Word

Spectrally

We and our 912 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting "I Accept" enables tracking technologies to support the purposes shown under "we and our partners process data to provide," whereas selecting "Reject All" or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the ["privacy preferences"] link on the bottom of the webpage [or the floating icon on the bottom-left of the webpage, if applicable]. Your choices will have effect within our Website. For more details, refer to our Privacy Policy. Here

We and our partners process data to provide:

I Accept

Reject All

ocesses with

of longer

Show Purpose

ch processes

y calibrate

may be າ to have

i to nave

models are

