







Home ► All Journals ► Mathematics, Statistics & Data Science ► Applied Mathematical Finance ► List of Issues ► Volume 1, Issue 1 ► Hedging quantos, differential swaps and ....

Applied Mathematical Finance > Volume 1, 1994 - <u>Issue 1</u>

96 | 12 | 0

Views CrossRef citations to date Altmetric

**Original Articles** 

# Hedging quantos, differential swaps and ratios

#### Farshid Jamshidian

Pages 1-20 | Received 01 Feb 1994, Published online: 24 May 2006

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

References

**66** Citations

**Metrics** 

Reprints & Permissions

Read this article

#### Abstra

From first markets and repl

the assu

Keywords



## We Care About Your Privacy

We and our 907 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:

entropy of the second of the s

Reject All evaluated

Show Purpose

rision rules

Share

Information for Open access

Authors Overview

R&D professionals Open journals

Editors Open Select

Librarians Dove Medical Press

Societies F1000Research

Opportunities Help and information

Reprints and e-prints Help and contact

Advertising solutions Newsroom

Accelerated publication All journal

Corporate access solutions Books

### Keep up to date

Register to receive personalised research and resources

by email













Accessi



×

or & Francis Group