Taylor & Francis
Online

Home ► All Journals ► Mathematics, Statistics & Data Science ► Applied Mathematical Finance
► List of Issues ► Volume 22, Issue 1 ► Correction: Exchange Option under Jump-d ....

Comments

Correction: Exchange Option under Jump-diffusion Dynamics

Ruggero Caldana ✉, Gerald H. L. Cheang, Carl Chiarella & Gianluca Fusai

66 Cite this article   ↗ https://doi.org/10.1080/1350486X.2014.937564   Check for updates

📄 Full Article   🖼 Figures & data   📖 References   66 Citations   📊 Metrics

🖨 Reprints & Permissions   **Read this article**   **◄ Share**

Abstract

In this note, we provide the correct formula for the price of the European exchange option given in Cheang, G. H. L., & Chiarella, C. (2011. Exchange options under jump-diffusion dynamics. Applied Mathematical Finance, 18, 245–276) in a bi-dimensional jump diffusion model.

Key Words:

Exchange option   jump-diffusion

ⓘ This article refers to:

Exchange Options Under Jump-Diffusion Dynamics

Related research ⓘ

Information for

Authors

R&D professionals

Editors

Librarians

Societies

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Help and contact

Newsroom

All journals

Books

Keep up to date

Register to receive personalised research and resources by email

✉ Sign me up

Taylor and Francis Group