

Applied Mathematical Finance >  
Volume 22, 2015 - Issue 1

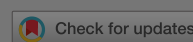
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# Correction: Exchange Option under Jump-diffusion Dynamics

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Pages 99-103 | Accepted 25 Feb 2014, Published online: 02 Sep 2014

Cite this article <https://doi.org/10.1080/1350486X.2014.937564>

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## 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  
[Exchange](#)

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