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# Correction: Exchange Option under Jump-diffusion Dynamics

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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

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