



On Tuesday 1 July 2025, 04:00-21:00 GMT, we'll be making some site updates on Taylor & Francis Online. You'll still be able to search, browse and read our articles, where access rights already apply. Registration, purchasing, activation of tokens, eprints and other features of Your Account will be unavailable during this scheduled work.

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

Applied Mathematical Finance >
Volume 22, 2015 - [Issue 1](#)

179 | 12 | 0
Views | CrossRef citations to date | Altmetric

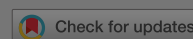
Comments

Correction: Exchange Option under Jump-diffusion Dynamics

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

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

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



Sample our Mathematics & Statistics journals, sign in here to start your FREE access for 14 days

Full Article Figures & data References Citations Metrics

Reprint

We Care About Your Privacy

We and our 909 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

Show Purpose



Abstract

In this note

option g

diffusion

jump

Key Words

Exchange

This article

[Exchange](#)

People also read

Recommended articles

Cited by
12

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 updates by email

 Sign up

Copyright

Acc

Registered
5 Howick Pl



or & Francis Group
orma business