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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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