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Warrant pricing: a review of empirical research

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Abstract

Recently, several warrant pricing studies have become available for different models as well as for different countries. The most important conclusions that can be drawn from reviewing these studies are: (1) it is not necessary to make a correction on option

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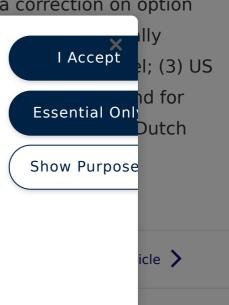
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