







Home ► All Journals ► Quantitative Finance ► List of Issues ► Volume 4, Issue 5 ► Early exercise boundary and option price ....

Quantitative Finance >

Volume 4, 2004 - Issue 5: Special Issue Title: New Directions in Option Pricing

155 24 O Views CrossRef citations to date Altmetric

**Original Articles** 

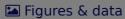
## Early exercise boundary and option prices in Lévy driven models

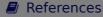
S Z Levendorskii

Pages 525-547 | Received 20 May 2004, Accepted 01 Nov 2004, Published online: 19 Jun 2011

Sample our
Economics, Finance,
Business & Industry Journals
>> Sign in here to start your access
to the latest two volumes for 14 days

Full Article





**66** Citations

**Metrics** 

➡ Reprints & Permissions

Read this article

## **Abstract**

Pricing and hedging of European, American, barrier options and interest rate derivatives for wide classes of Lévy driven models is considered in situations where qualitative and

quantita

and the Asympto

options,

of Lévy |

the s'exerce

paramet

We Care About Your Privacy

We and our 845 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. <a href="Privacy Policy">Privacy Policy</a>

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)

Essential Onl American any classes

Show Purpose ated from early for fitting of

Copyright

Registe 5 How/ or & Francis Group