



Quantitative Finance >

Volume 4, 2004 - [Issue 5](#): Special Issue Title: New Directions in Option Pricing

168 24

Views CrossRef citations to date Altmetric

0

Original Articles

Early exercise boundary and option prices in Lévy driven models

S Z Levendorskiĭ

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

Cite this article <https://doi.org/10.1080/14697680400023295>

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

Full Article

Figures & data

References

Citations

Metrics

Reprints & Permissions

Read this article

Share

We Care About Your Privacy

We and our 912 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. 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 Show Purposes link on the bottom of the webpage. 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:

Use precise geolocation data. Actively scan device

I Accept

Reject All

Show Purpose

Cited by
24

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Help and contact

Newsroom

All journals

Books

Register to receive personalised research and resources by email



Sign



×

Copyright © 2016 Pearson Education, Inc. or its affiliate(s). All rights reserved.

Acco



Registered
5 Howick Pl