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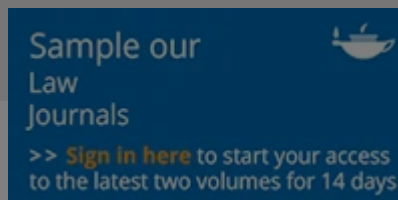
FEATURE ARTICLES

Warrant Pricing—Is Dilution a Delusion?

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Abstract

The textbook treatment of warrants takes as a state variable the total equity value of the firm and makes explicit allowance for the effects of equity “dilution” when warrants are exercised. Warrant pricing, however, could just as well be based on the process the stock price follows. This approach leads to a much simpler pricing model into which

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