



## Methods of Pricing Corridor Options

By Julia Eisenmann

GRIN Verlag Sep 2010, 2010. Taschenbuch. Book Condition: Neu. 210x148x3 mm. This item is printed on demand - Print on Demand Neuware - Master's Thesis from the year 2010 in the subject Mathematics - Stochastics, University of Wisconsin-Milwaukee, language: English, abstract: This thesis analyzes various types of the corridor option in consideration of its time zero price in a complete market. The results will be evaluated by changing different parameters like volatility and corridor range and by comparing the three variations of the corridor option with each other. This thesis will present two approaches of pricing. The first one determines the prices numerically using Monte-Carlo simulation, while the second approach describes a model to compute the prices analytically. Whereas the first method will provide a complete model and prices for all three option types, the second model gives only results for the basic corridor option, but describes a possible approach to determine prices for all corridor options. 52 pp. Englisch.

DOWNLOAD



READ ONLINE  
[ 7.62 MB ]

### Reviews

*This is actually the finest ebook we have go through until now. It is written in straightforward words and phrases instead of difficult to understand. It's been designed in a remarkably straightforward way and is particularly just following I finished reading through this book by which basically changed me, change the way in my opinion.*

-- **Gillian Wisoky**

*Basically no words and phrases to describe. It is really simplified but unexpected situations in the fifty percent of your book. I am delighted to let you know that here is the very best publication I have got go through within my very own lifestyle and might be the greatest publication for actually.*

-- **Watson Kohler**

## You May Also Like



### **Shadows Bright as Glass: The Remarkable Story of One Man's Journey from Brain Trauma to Artistic Triumph**

Free Press. Hardcover. Book Condition: New. 1439143102 SHIPS WITHIN 24 HOURS!! (SAME BUSINESS DAY) GREAT BOOK!!.



### **Six Steps to Inclusive Preschool Curriculum: A UDL-Based Framework for Children's School Success**

Brookes Publishing Co. Paperback. Book Condition: new. BRAND NEW, Six Steps to Inclusive Preschool Curriculum: A UDL-Based Framework for Children's School Success, Eva M. Horn, Susan B. Palmer, Gretchen D. Butera, Joan A. Lieber, How can inclusive early educators plan and deliver...



### **Unplug Your Kids: A Parent's Guide to Raising Happy, Active and Well-Adjusted Children in the Digital Age**

Adams Media Corporation. Paperback. Book Condition: new. BRAND NEW, Unplug Your Kids: A Parent's Guide to Raising Happy, Active and Well-Adjusted Children in the Digital Age, David Dutwin, TV. Web Surfing. IMing. Text Messaging. Video Games. iPods. Kids today are plugged into...



### **A Dog of Flanders: Unabridged; In Easy-to-Read Type (Dover Children's Thrift Classics)**

Dover Publications, 2011. Paperback. Book Condition: New. No Jacket. New paperback book copy of A Dog of Flanders by Ouida (Marie Louise de la Ramee). Unabridged in easy to read type. Dover Children's Thrift Classic. Reprint of original edition. Green edition. Mineola...



### **It's Just a Date: How to Get 'em, How to Read 'em, and How to Rock 'em**

HarperCollins Publishers. Paperback. Book Condition: new. BRAND NEW, It's Just a Date: How to Get 'em, How to Read 'em, and How to Rock 'em, Greg Behrendt, Amiira Ruotola-Behrendt, A fabulous new guide to dating co-authored by Greg Behrendt, former writer on...



### **Hitler's Exiles: Personal Stories of the Flight from Nazi Germany to America**

New Press. Hardcover. Book Condition: New. 1565843940 Never Read-12+ year old Hardcover book with dust jacket-may have light shelf or handling wear-has a price sticker or price written inside front or back cover-publishers mark-Good Copy- I ship FAST with FREE tracking!! \*...