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AMERICAN OPTION PRICING



American option pricing
A free-boundary problem approach



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | A free-boundary problem approach | An American option is a financial contract between two agents, who agree to buy or sell an asset at a fixed strike price at any time before a specified expiration date. When is the optimal time to exercise the option in order to maximize revenue? What is the price of such contract? This work aims to answer these questions from a rigorous mathematical perspective while still in..

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- Released at -



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