

introduction to merton jump-diffusion model matsuda lab

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GMT introduction to
merton jump diffusion pdf -
Journal of Financial
Economics 3 (1976)
125-144. A) North-Holland
Publishing Company
OPTION PRICING WHEN
UNDERLYING STOCK
RETURNS ARE
DISCONTINUOUS*

Robert C. MERTON
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Technology, Cambridge,
Mass. 01139, U.S.A.
Received May 1975,
revised version received
July 1975 The validity of
the classic Black-Scholes ...

Option pricing when
underlying stock returns are
... - Printing is a process for
reproducing text and
images using a master form
or template. The earliest
non-paper products
involving printing include
cylinder seals and objects
such as the Cyrus Cylinder
and the Cylinders of
Nabonidus. Printing -
Wikipedia -

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