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Fourier transform method with an asymptotic expansion approach: an application to currency options. (English) Zbl 1152.91554

Int. J. Theor. Appl. Finance 11, No. 4, 381-401 (2008).

MSC:

91B28 Finance etc. (MSC2000)

60J75 Jump processes (MSC2010)

91B24 Microeconomic theory (price theory and economic markets)

Cited in **1** Review
Cited in **6** Documents

Full Text: [DOI](#)

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