

عنوان مقاله:

European Option Pricing with Transaction Costs

محل انتشار:

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خلاصه مقاله:

This paper deals with the construction of a finite difference scheme for a nonlinear Black-Scholes partial differential equation modelling stock option pricing in the realistic case when transaction costs arising in the hedging of portfolios are taken into account. The analysed model is the Barles-Soner one.

کلمات کلیدی:

Nonlinear Black-Scholes equation, European option, Transaction costs

لینک ثابت مقاله در پایگاه سیویلیکا:

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