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By Robert A. Jarrow



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Robert A. Jarrow Cornell University These additional implications are empirically tested using index options on the Taiwan stock price index over the

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This article presents the theory of option pricing with random volatilities in complete markets. Jarrow, R. and A. Rudd, Option Pricing, Homewood, Robert

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Comments, Q&A Dr Robert Jarrow, Dr. Jarrow is the author of Option Pricing (with Andrew Rudd, Irwin 1983), Finance Theory

2002. "Revisited multi-moment approximate option pricing models: a general comparison Robert A. Jarrow (1988). Finance theory. (series editor)

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