

Title

Subtitle

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Abstract

Keywords:

1. Introduction

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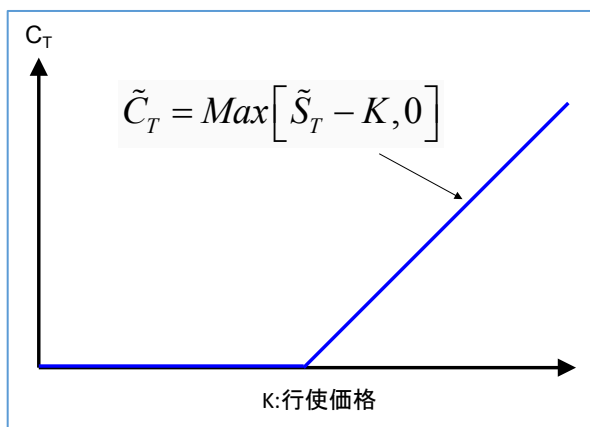


Figure 1 payoff diagram of call option

Reference

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2. Brennan, M. J. (1979) "The Pricing of Contingent Claims in Discrete Time Models." *Journal of Finance* 34, no.1 (March, 1979): 53–68.
3. ケイト・L・トゥラビアン. 沼口隆 沼口好雄訳『シカゴスタイル 研究論文執筆マニュアル』, 12. 東京: 慶應義塾大学出版会.

Appendix

A.1

A.2

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