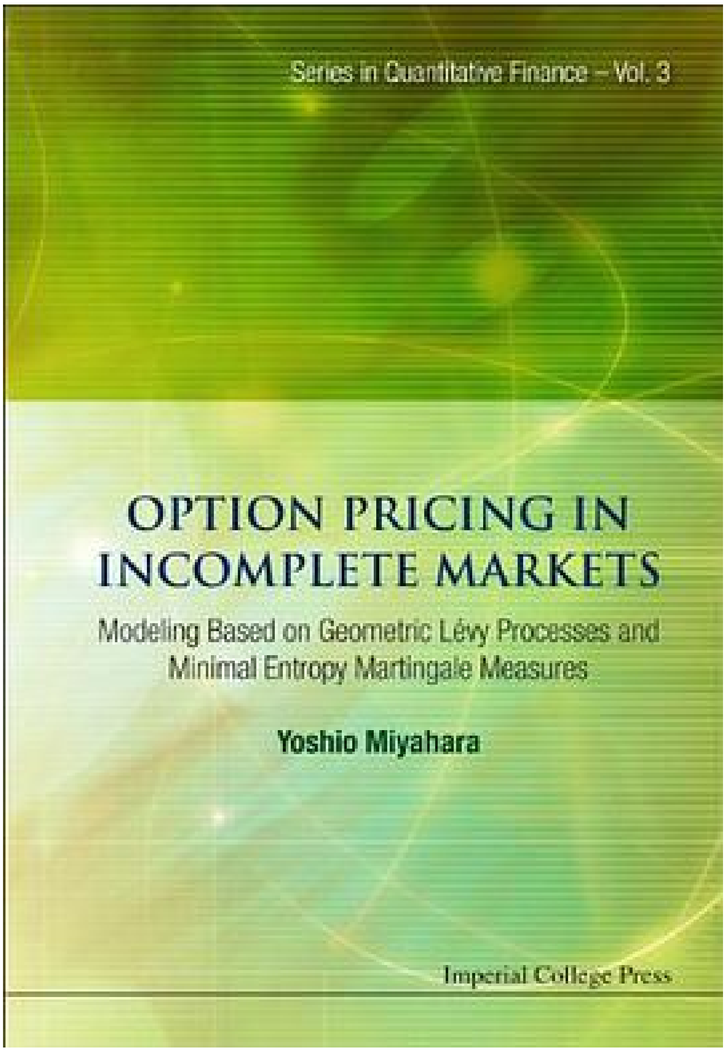
Option Pricing in Incomplete Markets



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This volume offers the reader practical methods to compute the option prices in the incomplete asset markets. The [GLP \& MEMM] pricing models are clearly introduced, and the properties of these models are discussed in great detail. It is shown that the geometric Levy process (GLP) is a typical example of the incomplete market, and that the MEMM (minimal entropy martingale measure) is an extremely powerful pricing measure. This volume also presents the calibration procedure of the [GLP \& MEMM] model that has been widely used in the application of practical problems.

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