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Pricing and hedging in incomplete markets

option-pricing formula, the arbitrage-free method of pricing, and more importantly, hedging other derivative securities, and the martingale characterization of prices and

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discussion of all the pricing and hedging methodologies known to us. We implemented all the pricing algorithms whose existence we are aware of, and for the purpose of comparison, we report on their numerical performances and we give evidence of their relative accuracy and computing times.

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