Special Issue on Option Pricing Research

Call for Papers

An option is a security that gives its owner the right to trade in a fixed number of shares of a specified common stock at a fixed price at any time on or before a given data. The act of making this transaction is referred to as exercising the option. The fixed price is termed the strike price, and the given data, the expiration data.

Option pricing theory has a long and illustrious history, and it is relevant to almost every area of finance. For example, virtually all corporate securities can be interpreted as portfolios of puts and calls on the assets of the firm. Indeed, the theory applies to a very general class of economic problems- the valuation of contracts where the outcome to each party depends on a quantifiable uncertain future event. The goal of this special issue is to provide a platform for scientists and academicians all over the world to promote, share, and discuss various new issues and developments in the area of Option Pricing Research.

In this special issue, we invite front-line researchers and authors to submit original research and review articles that explore Option Pricing Research.

Authors should read over the journal’s Authors’ Guidelines carefully before submission. Prospective authors should submit an electronic copy of their complete manuscript through the journal’s Paper Submission System.

Please kindly notice that the “Special Issue” under your manuscript title is supposed to be specified and the research field “Special Issue — Option Pricing Research” should be chosen during your submission.

According to the following timetable:

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<th>Submission Deadline</th>
<th>November 8th, 2013</th>
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