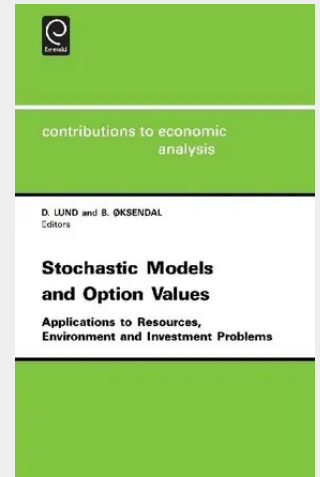


Stochastic Models and Option Values

This book is a result of recent developments in several fields. Mathematicians, statisticians, finance theorists, and economists found several interconnections in their research. The emphasis was on common methods, although the applications were also interrelated. The main topic is dynamic stochastic models, in which information arrives and decisions are made sequentially. This gives rise to what finance theorists call option value, what some economists label quasi-option value. Some papers extend the mathematical theory, some deal with new methods of economic analysis, while some present important applications, to natural resources in particular.

Stochastic Models and Option Values



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