PRICING TWO-AND THREE-ASSET ELS IN ANDROID APPLICATION

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ABSTRACT

We extend the previous work [J. Korean Soc. Ind. Appl. Math. 21(3) 181] to two-and three-asset equity-linked securities (ELS). In the real finance market, two-or three-asset ELS is more popular than one-asset ELS. Therefore, we need to develop mobile platform for pricing the two-and three-asset ELS. The mobile implementation of the ELS pricing will be very useful in practice.

REFERENCES