

# Pricing Foreign Exchange Options: Incorporating Purchasing Power Parity

David Yeung



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#### Pricing Foreign Exchange Options: Incorporating Purchasing Power Parity David Yeung

This book develops a new and interesting approach to the valuation of foreign exchange options. The authors synthesise international monetary theory with the Samuelson-Black-Scholes insight that assets prices follow diffusion processes, and obtain a system of stochastic differential equations to model exchange rate dynamics under the influence of purchasing power parity.

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