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option pricing theory investopedia - *option pricing theory is any model or theory based approach for calculating the fair value of an option*, **black scholes option pricing and option trading** - *basic black scholes option pricing theory and applications to trading*, **real options valuation wikipedia** - *real options valuation also often termed real options analysis roa or roa applies option valuation techniques to capital budgeting decisions a real option itself is the right but not the obligation to undertake certain business initiatives such as deferring abandoning expanding staging or contracting a capital investment project*, **a review of volatility and option pricing arxiv** - *arxiv 0904 1292v1 q fin pr 8 apr 2009 a review of volatility and option pricing by sovan mitra abstract the literature on volatility modelling and option pricing is a large and diverse area*, **option greeks delta gamma theta vega rho the** - *note the greeks represent the consensus of the marketplace as to how the option will react to changes in certain variables associated with the pricing of an option contract*, **msc behavioural finance icma centre** - 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