

MFSURP

JESSICA CHEN, LINXUAN JIANG, FRANK SACCO, AND ALBERT ZHANG

ABSTRACT. This paper concerns ...

CONTENTS

1. Introduction	1
2. The Blachelier model	1
3. Chooser options	1
Acknowledgement	1

1. INTRODUCTION

2. THE BLACHELIER MODEL

3. CHOOSER OPTIONS

Acknowledgement. The authors would like to thank Prof. Hrusa for ...

CARNEGIE MELLON UNIVERSITY, PITTSBURGH, PA 15213, USA

Email address, J. Chen: `jschen2@andrew.cmu.edu`

CARNEGIE MELLON UNIVERSITY, PITTSBURGH, PA 15213, USA

Email address, L. Jiang: `linxuanj@andrew.cmu.edu`

CARNEGIE MELLON UNIVERSITY, PITTSBURGH, PA 15213, USA

Email address, F. Sacco: `fsacco@andrew.cmu.edu`

CARNEGIE MELLON UNIVERSITY, PITTSBURGH, PA 15213, USA

Email address, A. Zhang: `albertzh@andrew.cmu.edu`

Key words and phrases. Blachelier model, Chooser options, ...

J. Chen, L. Jiang, F. Sacco, A. Zhang were supported by MFSURP ...