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# Overview of utility-based valuation

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(Submitted on 30 Mar 2010)

We review the utility-based valuation method for pricing derivative securities in incomplete markets. In particular, we review the practical approach to the utility-based pricing by the means of computing the first order expansion of marginal utility-based prices with respect to a small number of random endowments.

Subjects: **General Finance (q-fin.GN)**; Pricing of Securities (q-fin.PR)

Cite as: arXiv:1003.5712v1 [q-fin.GN]

## **Submission history**

From: David German [view email]

[v1] Tue, 30 Mar 2010 01:19:50 GMT (14kb)

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