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""Conclusion""; ""References""; ""Hedging Effectiveness with S&P500 Index Futures under Different Volatility Regimes""; ""Abstract""; ""1. Introduction""; ""2. Hedging Strategy - Minimum Variance Hedge Ratio""; ""3. Implementation of MVHR""; ""4. Data and Empirical Results""; ""5. Conclusion""; ""References""; ""American and European Portfolio Selection Strategies: The Markovian Approach""; ""Abstract""; ""1. Introduction""; ""2. Modeling Markov Processes""
""3. The Portfolio Selection Problem""""4. A First Ex-Post Empirical Comparison among Dynamic Portfolio Strategies""; ""5. Conclusion""; ""6. Appendix: Some Possible Improvements""; ""Acknowledgement""; ""References""; ""Hedging, Liquidity, and the Multinational Firm under Exchange Rate Uncertainty""; ""Abstract""; ""1. Introduction""; ""2. The Model""; ""3. Optimal Hedging and Sales Decisions""; ""4. Hedging Role of Futures Spreads""; ""5. Hedging Role of Options""; ""6. Conclusions""; ""References""; ""Cross-Hedging for the Multinational Firm under Exchange Rate Uncertainty""; ""Abstract""
""1. Introduction""""2. The Model""; ""3. The Benchmark Case of Perfect Hedging""; ""4. Optimal Decisions under Cross-Hedging""; ""5. Hedging Role of Options""; ""6. Conclusion""; ""References""; ""Option Pricing and Hedging in the Presence of Transaction Costs and Nonlinear Partial Differential Equations""; ""Abstract""; ""1. Introduction""; ""2. Modelling the Transaction Costs""; ""3. The Leland's Approach to Option Pricing and Hedging""; ""4. Utility-Based Option Pricing and Hedging""; ""5. Conclusion""; ""Acknowledgements""; ""References""; ""Short Communications""
""Time Horizon-Specific Hedging in Commodity Markets""
