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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""
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""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""
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