
Contents

Volume 237, 2002

Preface	1
Vector Stochastic Integrals and the Fundamental Theorems of Asset Pricing <i>A. N. Shiryaev and A. S. Cherny</i>	6
On the Unity of Quantitative Methods of Pricing in Finance and Insurance <i>A. V. Melnikov</i>	50
Bounds of Option Prices for Semimartingale Market Models <i>A. A. Gushchin and E. Mordecki</i>	73
On Option Pricing in Certain Incomplete Markets <i>P. Jakubenas</i>	114
On Upper and Lower Prices in Discrete-Time Models <i>L. Rüschendorf</i>	134
Combined Stochastic Control and Optimal Stopping, and Application to Numerical Approximation of Combined Stochastic and Impulse Control <i>J.-Ph. Chancelier, B. Øksendal, and A. Sulem</i>	140
Financial Market with Interacting Assets. Pricing Barrier Options <i>S. Albeverio and V. Steblovskaya</i>	164
Geometric Lévy Process Pricing Model <i>Y. Miyahara and A. Novikov</i>	176
Option Pricings in an Incomplete Market with Regime Switching <i>X. Guo</i>	192
A Note on Martingale Measures with Bounded Densities <i>M. Rásonyi</i>	203
Hedging in a Model with Transaction Costs <i>Yu. M. Kabanov and G. Last</i>	208
The Absence of Arbitrage in a Mixed Brownian–Fractional Brownian Model <i>Yu. S. Mishura and E. Valkeila</i>	215
Sensitivity of the Black–Scholes Option Price to the Local Path Behavior of the Stochastic Process Modeling the Underlying Asset <i>P. Cheridito</i>	225
The Cheapest Superstrategy without Optional Decomposition <i>C. Martini</i>	240
Perpetual Options for Lévy Processes in the Bachelier Model <i>E. Mordecki</i>	247
Symmetric Integrals and Their Application in Financial Mathematics <i>F. S. Nasyrov</i>	256
The Pricing of an Option That Is a Combination of Russian and Integral Russian Options <i>O. A. Glonti</i>	270
On Lower and Upper Functions for Square Integrable Martingales <i>A. N. Shiryaev, E. Valkeila, and L. Vostrikova</i>	281
Comparison of Certain Models and Results of Stochastic Financial Mathematics with Real Data <i>V. N. Tutubalin</i>	293
