



Special Issue on Option Pricing

Call for Papers

An **option** provides the holder with the right to buy or sell a specified quantity of an underlying asset at a fixed price at or before the expiration date of the option. Today, as one of important derivative, option plays an important role in the financial market to guide investors tap the hot market, avoid risks and improve earnings. The goal of this Special Issue is to provide a platform for scientists worldwide to promote, share, and discuss various new issues and developments in the area of option pricing.

In this special issue, we intend to invite front-line researchers and authors to submit original research and review articles on exploring **option pricing**. Potential topics include, but are not limited to:

- Option pricing models
- Option pricing methods
- Option pricing theory and applications
- Call options
- Put options
- Determinants of option value
- American versus European options

Authors should read over the journal's [For Authors](#) carefully before submission. Prospective authors should submit an electronic copy of their complete manuscript through the journal's [Paper Submission System](#).

Please kindly specify the “**Special Issue**” under your manuscript title. The research field “**Special Issue - Option Pricing**” should be selected during your submission.

Special Issue timetable:

Submission Deadline	January 31st, 2017
Publication Date	March 2017

Guest Editor:

For further questions or inquiries
Please contact Editorial Assistant at
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