

Table of Contents

Volume 12 Number 1

February 2022

Pricing and Hedging Options Conditional on Market Activity

- | | |
|---|---|
| A. Kercheval, N. Salehy, N. Salehy..... | 1 |
|---|---|

Value at Risk and Expected Shortfall for Normal Weighted Inverse Gaussian Distributions

- | | |
|---|----|
| C. B. Maina, P. G. O. Weke, C. A. Ongutu, J. A. M. Ottieno..... | 20 |
|---|----|

Pricing Cyber Security Insurance

- | | |
|---|----|
| Z. X. Lin, T. R. A. Sapp, R. Parsa, J. R. Ulmer, C. X. Cao..... | 46 |
|---|----|

The Perils of Relying on Return Data When Testing Asset Pricing Models

- | | |
|--------------------|----|
| J. F. Pinfold..... | 71 |
|--------------------|----|

Call and Put Option Pricing with Discrete Linear Investment Strategy

- | | |
|-----------------------------------|----|
| N. Ghorbani, A. Korzeniowski..... | 84 |
|-----------------------------------|----|

Combining Upside and Downside Volatility in Investment Decision

- | | |
|----------------------------------|----|
| R. Bramante, S. Facchinetto..... | 97 |
|----------------------------------|----|

Linking Foreign Direct Investment and Economic Development in Sierra Leone

- | | |
|---|-----|
| E. K. Duramany-Lakkoh, A. Jalloh, M. S. Jalloh..... | 105 |
|---|-----|

Discrete Time Risk Model Financed by Random Premiums

- | | |
|----------------------|-----|
| A. Korzeniowski..... | 126 |
|----------------------|-----|

Brownian Motion & the Stochastic Behavior of Stocks

- | | |
|---------------------------------------|-----|
| P. Tassopoulos, Y. Protonotarios..... | 138 |
|---------------------------------------|-----|

Value at Risk and Expected Shortfall for Normal Variance Mean Mixtures of Finite Weighted Inverse Gaussian Distributions

- | | |
|---|-----|
| C. B. Maina, P. G. O. Weke, C. A. Ongutu, J. A. M. Ottieno..... | 150 |
|---|-----|

Evaluating Hierarchical Equal Risk Contribution Portfolios in the Chinese Stock Market

- | | |
|--------------------------|-----|
| W. G. Huang, X. Gao..... | 179 |
|--------------------------|-----|

Efficient Pricing of Low Volatility Path Dependent Options

- | | |
|----------------------------|-----|
| O. Antwi, F. T. Oduro..... | 196 |
|----------------------------|-----|

Ruin Probabilities and Complex Analysis

- | | |
|------------------|-----|
| A. P. Leung..... | 214 |
|------------------|-----|

Supply Chain Financial Transshipment Strategy When Customers Switching

S. J. Chen, Z. Z. Guan, X. L. Li.....238

Exploring the Endogenous Nature of Meme Stocks Using the Log-Periodic Power Law Model and Confidence Indicator

H. Takagi.....263

An Analysis of the Information Content of Foreign Exchange Rate Movements

J. F. Pinfole.....275

Laws of Large Numbers for Dynamic Coherent Risk Measures

Z. J. Chen, Y. W. Lin, Z. J. Xiao, G. D. Zhang.....301