

排污权期权价值评估模型研究(PDF)

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Title: Emission Permits Option Value Evaluation Model

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关键词: [排污权](#); [实物期权](#); [价值评估](#); [模型](#)

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摘要: 应用实物期权理论,尝试建立的排污权期权价值评估模型,给出了关于时间、购买排污权支出等排污权期权价值解析表达式. 利用此解析表达式,不仅可以帮助厂商分析和评估所要购买的排污权期权价值,还有助于厂商做出是否购买排污权的科学决策. 当排污权的期权价格小于当前市?

关键词: 排污权;实物期权;价值评估;模型

Abstract: An emission permits option value evaluation model is developed based on the real option theory, and the mathematical model expression is given according to the time and manufacturer expenditures, which can help the manufacturers to analyze and evaluate the emission permits option value, and to make the scientific decisions to buy the emission permit or not. The manufacturer will ? not buy the emission permit because the emission permits option value reaches to zero if the option price of emission permits is higher than the present price of emission permits, otherwise, the manufacturer will buy the emission permit as the option value of emission permits is dependent on the price space between the option price and the present price of emission permits.

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备注/Memo: -

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