1106-60-1484 **Yumin Wang*** (xixizi11@gmail.com), 2006 Woodriver Dr Apt 19, Carbondale, IL 62901.
Quantile Hedging in Bermuda put option. Preliminary report.

An investor faced with a contingent claim may eliminate risk by (super-)hedging in a financial market. As this is often quite expensive, we study partial hedges which require less capital and reduce the risk. In this paper, we determine quantile hedges which succeed with maximal probability, given a capital constraint on a Bermuda put option. (Received September 13, 2014)