

Referências bibliográficas

- 1) ABEL, A.B.; DIXIT, A.K.; EBERLY, J.C.; PINDYCK, R.S. Options, the Value of Capital, and Investment. **Quarterly Journal of Economics**, August, 1996, p. 753-777
- 2) ADELMAN, M.A.; KOEHN, M.F.; DE SILVA, H. The Valuation of Oil Reserves. **Proceedings of 1989 SPE Hydrocarbon Economics and Evaluation Symposium**, p.45-52. Dallas, March, 1989. SPE paper n° 18906.
- 3) ADELMAN, M.A.; WATKINS, G.C.; The Value of United States Oil and Gas Reserves. **MIT Center for Energy and Environmental Policy Research**, May, 1996, 92 p.
- 4) AMRAM, M.; KULATILAKA, N. **Real Options – Managing Strategic Investment in an Uncertain World**. Boston: Harvard Business School Press, 1999, 246 p.
- 5) BINGHAM, N.H.; KIESEL, R. **Risk-Neutral Valuation**. London: Springer Verlag London, 1998, 296 p.
- 6) BIRGE, J.R.; LOUVEAUX, F. **Introduction to Stochastic Programming**. New York: Springer Verlag, New York, 1997, 448 p.
- 7) BJERKSUND, P.; EKERN, S. Managing Investment Opportunities under Price Uncertainty: from Last Chance to Wait and See Strategies. **Financial Management**, vol. 19(3), autumn, 1990, p. 65-83
- 8) BLACK, F.; SCHOLES, M. The Pricing of Options and Corporate Liabilities. **Journal of Political Economy**, vol. 81, 1973, p. 637-659
- 9) BREALEY, R.A.; MYERS, S.C. **Principles of Corporate Finance**. Boston: McGraw-Hill, Inc., sixth ed., 1999, 1093 p.
- 10) BRENNAN, M.J.; SCHWARTZ, E.S. Evaluating Natural Resource Investment. **Journal of Business**, vol. 58(2), 1985, p. 135-157.

- 11) BRENNAN, M.J.; TRIGEORGIS, L. (Ed.). **Project Flexibility, Agency, and Competition – New Developments in the Theory and Applications of Real Options**. Oxford: Oxford University Press, 2000, 357 p.
- 12) CAMPBELL, J.Y.; LO, A.W.; MACKINLAY, A.C. **The Econometrics of Financial Markets**. Princeton: Princeton University Press, 1997, 611 p.
- 13) COPELAND, T. & V. Antikarov **Real Options – A Practitioner’s Guide**, 2001.
- 14) CORTAZAR, G.; SCHWARTZ, E.S. Monte Carlo Evaluation Model of na Undeveloped Oil Field. **Journal of Energy Finance & Development**, vol.3(1), 1998, pp. 73-84
- 15) CORTAZAR, G.; SCHWARTZ, E.S.; CASASSUS, J. Optimal Exploration Investments under Price and Geological-Technical Uncertainty: A Real Options Model. **R&D Management**, vol. 31(2), 2001, p. 181-189
- 16) COX, J.C.; ROSS, S.A.; RUBINSTEIN, M. Option Pricing: A Simplified Approach. **Journal of Financial Economics**, vol. 7, 1979, p. 229-263
- 17) DIAS, M.A.G. **Investimento sob Incerteza em Exploração e Produção de Petróleo**. Rio de Janeiro, agosto de 1996. Dissertação de Mestrado, 470 p. Departamento de Engenharia Industrial, PUC-Rio.
- 18) DIXIT, A.K.; PINDYCK, R.S. **Investment under Uncertainty**. Princeton: Princeton University Press, 1994. 468 p.
- 19) ENDERS, W. (2004). **Applied Econometric Time Series**. Second Edition, Wiley
- 20) FROTA, A.E. **Avaliação de opções americanas tradicionais e complexas**. Dissertação de mestrado, DEI /PUC, Rio de Janeiro, 2003.
- 21) GREENE, W.H. (1993). **Econometric Analysis**. Second Edition, Macmillan.
- 22) HAMILTON, J.D. (1994). **Time Series Analysis**. Princeton University Press.
- 23) HENDRY, D.F. (1995). **Dynamic Econometrics**. Oxford.
- 24) HULL, J.C. **Options, Futures & other Derivatives**. 4. ed. New York: Prentice Hall, 2000.
- 25) JACKEL, P. **Monte Carlo Methods in Finance**. New York: John Wiley & sons, 2002.

- 26) JOHNSTON, J.; DINARDO, J. (1997). **Econometric Methods**, 4th Edition, McGraw-Hill
- 27) LUTKEPOHL, H. (2006). **New Introduction to Multiple Time Series Analysis**. Springer.
- 28) LONGSTAFF, F.A. Pricing Options with Extendible Maturities: Analysis and Applications. **Journal of Finance**, vol. XLV(3), July, 1990, p. 935-957
- 29) LONGSTAFF, F.A.; SCHWARTZ, E.S. Valuing American Options By Simulation: A Simple Least-Square Approach. **Review of Financial Studies**, vol. 14(1), Spring, 2001, p. 113-14720.
- 30) MCDONALD, R.; SCHRODER, M.D. A Parity Result for American Options. **Journal of Computational Finance**, vol. 1(3), Spring, 1998, p. 5-13 (artigo de trabalho original data de dezembro de 1990)
- 31) MYERS, S.C.; MAJLUF, N. Corporate Financing and Investment Decisions when Firms Have Information that Investors Do Not Have. **Journal of Financial Economics**, vol.13, 1984, p.187-221
- 32) PADDOCK, J.L.; SIEGEL, D.R.; SMITH, J.L. Option Valuation of Claims on Real Assets: The Case of Offshore Petroleum Leases. **Quarterly Journal of Economics**, August 1988, p. 479-508.
- 33) PINDYCK, R.S.; RUBINFELD, D.L. **Econometric Models and Economic Forecasts**. New York: McGraw-Hill, Inc., third edition, 1991, 596 p.
- 34) TRIGEORGIS, L. (Ed.). **Real Options and Business Strategy – Applications to Decision Making**. London: Risk Books, 1999, 372 p.
- 35) TRIGEORGIS, L. & MASON, S.P. Valuing Managerial Flexibility. **Midland Corporate Finance Journal**, Spring, 1987, p. 14-21
- 36) TRIGEORGIS, L. Real Options – **Managerial Flexibility and Strategy in Resource Allocation**, 1996.
- 37) VARIAN, H.R. **Microeconomics Analysis**. New York: W.W. Norton & Co., Inc., 3rd Edition, 1992, 548 p.
- 38) CASTRO, J.G., BAIDYA, T.K.N, AIUBE, F.A.L - **Métodos de Apreçamento de Opções Americanas e Determinação da Curva de Gatilho Através da Simulação de Monte Carlo**.

- 39) LIU.Q - Pricing American Options by Canonical Least-Squares Monte Carlo.**
- 40) MORENO.M, NAVAS.J.F - On the Robustness Least-Squares Monte Carlo (LSM) for pricing American derivatives.**