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A general framework for discretely sampled realized variance derivatives in stochastic volatility models with jumps

Zhenyu Cui, J.Lars Kirkby, Duy Nguyen

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Highlights

- We price swaps and options under stochastic volatility models with jumps.
- We employ a continuous-time Markov chain approximation for the underlying.
- Our results are relevant in: finance, insurance, and operational research.



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