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A Pricing Model of Fuzzy Rainbow Options

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The studies of financial derivatives such as options are emerging prosperously. The rainbow options which link to two or more underlying assets get more concerns increasingly because of more flexibility to support diversification and more available investment strategies than one-asset options.

Nevertheless, imprecise evaluation of input parameters usually results in misestimation of option value. In order to handle vague and imprecise problems, This paper extend Lee et al.'s (2005) fuzzy Black-

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