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Home ▶ All Journals ▶ Mathematics, Statistics & Data Science ▶ Optimization ▶ List of Issues ▶ On the resolution of the Vasicek-type in ....

## Optimization >

A Journal of Mathematical Programming and Operations Research

Volume 58, 2009 - <u>Issue 7</u>: Second International Conference on Optimization and Optimal Control, dedicated to the memory of Prof. Dr. Oleg V. Vasiliev, Ulaanbaatar, Mongolia, July 17–20, 2007; Guest Editors: Altannar Chinchuluun, Rentsen Enkhbat and Ider Tseveendorj

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**Original Articles** 

## On the resolution of the Vasicek-type interest rate model

Homing Chen & Cheng-Feng Hu ≥

Pages 809-822 | Received 28 Sep 2007, Accepted 01 May 2008, Published online: 28 Oct 2009

▲ https://doi.org/10.1080/02331930902944101

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