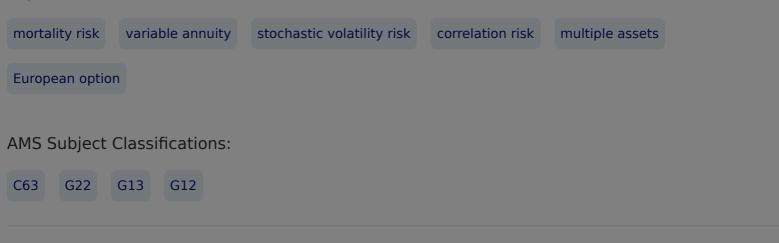
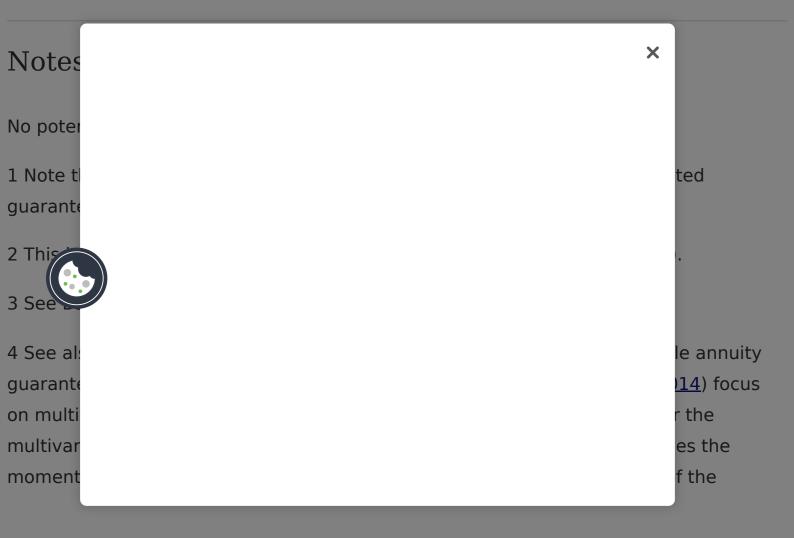


Keywords:



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density. Regarding affine processes, which will be used in this paper, approximation of their density is presented in Filipović et al. (2013).

5 For notational convenience, we let .

6 Note that for convenience we have suppressed the dependence of the payoff function on and such that . Also, will denote the expectation conditional conditional to the filtration generated by and (i.e.).

7 Here, .

8 These last numerical results are not reported here, but are available upon request from the authors.

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