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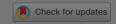
A lattice-based model to evaluate variable annuities with guaranteed minimum withdrawal benefits under a regime-switching model

M. Costabile

Pages 231-244 | Accepted 01 Nov 2015, Published online: 14 Dec 2015

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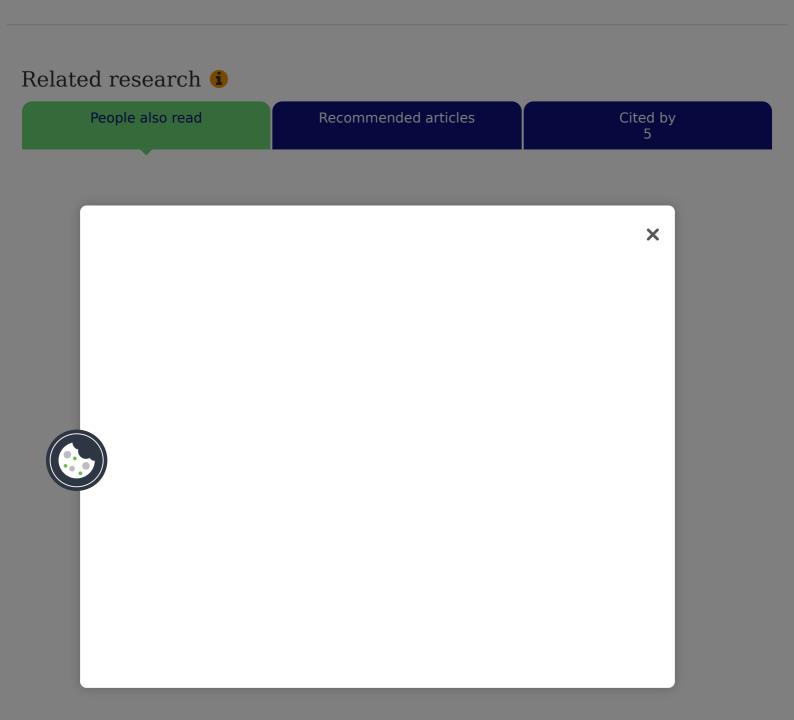
Acknowledgements

The author wishes to thank two anonymous referees for helpful comments and suggestions. All remaining errors are the sole responsibility of the author.

Notes

No potential conflict of interest was reported by the author.

- 1 In the case of , we set , hence . In other words, once the reference fund reaches zero it stays trapped there until maturity.
- 2 The existence of the solution is shown in the Appendix 4.



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