Home ▶ All Journals ▶ Communications in Statistics - Simulation and Computation ▶ List of Issues ► Volume 47, Issue 3 ► Pricing American put option on zero-coup

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Original Articles

Pricing American put option on zero-coupon bond under fractional CIR model with transaction cost

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ABSTRACT

The motivation of this study is to evaluate the American put option on zero-coupon bond, when the interest rate model is governed by a fractional CIR (FCIR) interest rate model. Since the existence of fractional Brownian motion, leading to create the arbitrage, we employ the transaction cost for eliminating the arbitrage. We first of all

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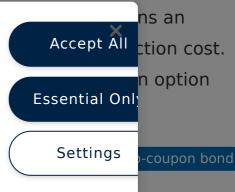
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