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# Pricing Equity Swaps in an Economy with Jumps

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Markets, 23(8), pp. 751-772). The martingale method is the key that enables the extension.

Key Words:

## Derivatives pricing

Derivatives pricing

Derivatives pricing   equity swaps   convexity corrections

Derivatives pricing   equity swaps   convexity corrections   marked point processes

Derivatives pricing   equity swaps   convexity corrections   marked point processes   martingales

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## Notes

1 Recall that  $X$  and  $Y$  are martingales under  $\mathbb{P}$ .

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