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Pricing Equity Swaps in an Economy with Jumps

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Abstract

Empirical evidence confirms that asset price processes exhibit jumps and that asset

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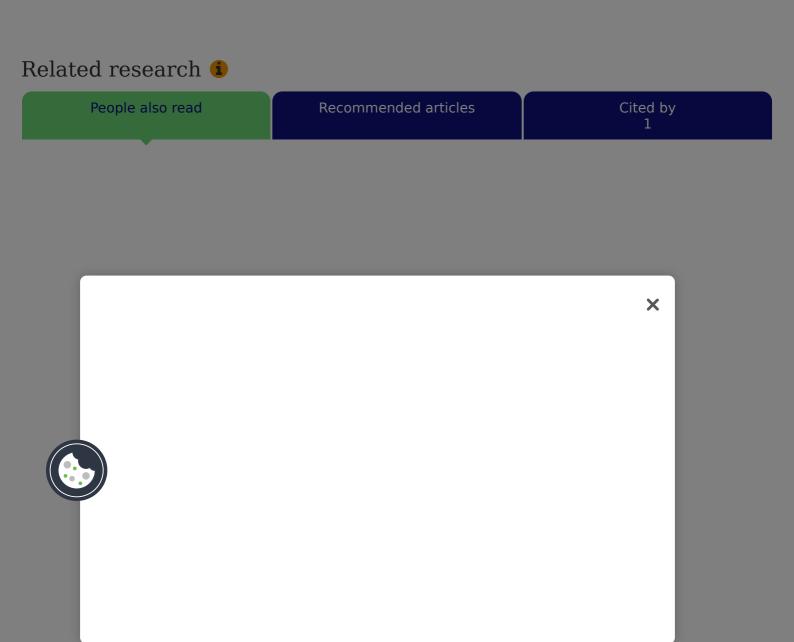
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Notes

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