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New and robust drift approximations for the LIBOR market model

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Abstract

We present four new methods for approximating the drift in the LIBOR market model

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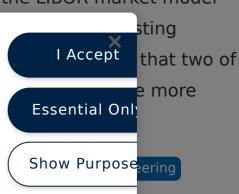
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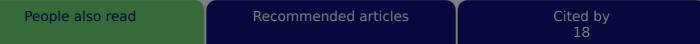


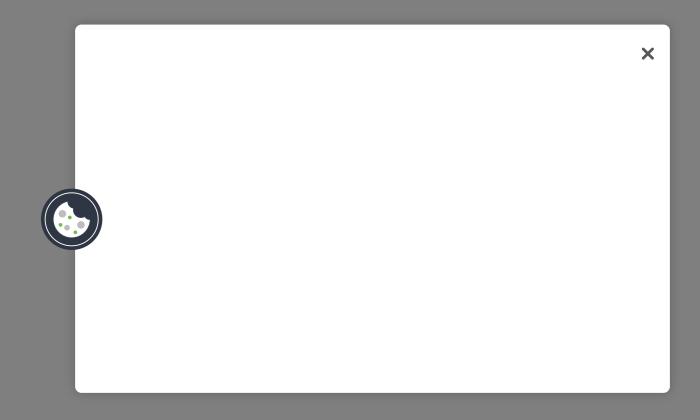
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