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Volume 36, Issue 1 ► Sticky reflecting Ornstein-Uhlenbeck dif

Stochastic Models > Volume 36, 2020 - Issue 1

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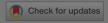
Sticky reflecting Ornstein-Uhlenbeck diffusions and the Vasicek interest rate model with the sticky zero lower bound

Yutian Nie & Vadim Linetsky

Pages 1-19 | Received 05 Nov 2018, Accepted 03 Jun 2019, Published online: 20 Jun 2019

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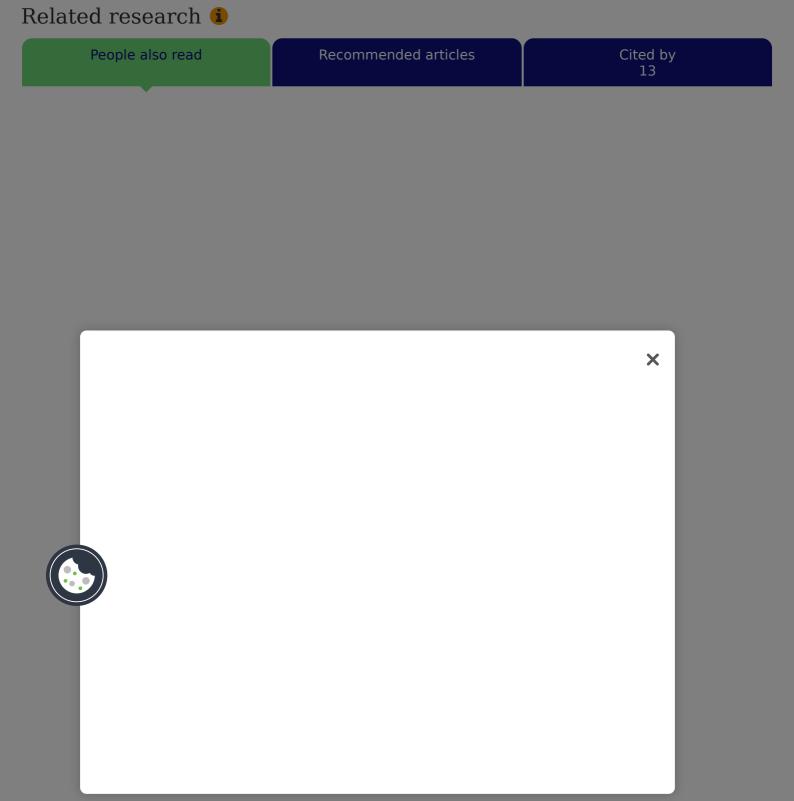
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Additional information

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