

466 Views | 12 CrossRef citations to date | 0 Altmetric

Original Articles

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

Cite this article <https://doi.org/10.1080/15326349.2019.1630287>

Check for updates

Sample our Mathematics & Statistics Journals
>> [Sign in here](#) to start your access to the latest two volumes for 14 days

Full Article Figures & data References Citations Metrics

Reprint

We Care About Your Privacy

We and our 878 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting I Accept enables tracking technologies to support the purposes shown under we and our partners process data to provide. Selecting Reject All or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the Show Purposes link on the bottom of the webpage. Your choices will have effect within our Website. For more details, refer to our Privacy Policy. [Here](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device

I Accept

Reject All

Show Purpose



at zero.
SDEs
nd the
ir spectral
with the
behavior at
st rate

o lower bound

Additional information

Funding

This research was supported by the National Science Foundation under grant DMI-0200429.

Related research

People also read

Recommended articles

Cited by
12



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Keep up to date

Register to receive personalised research and resources by email

 Sign me up



Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Copyright

Accessib

Registered
5 Howick Pl

or & Francis Group
orma business

