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pp. 467 -476 ISSN 1405-5546

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In finance, a lattice model is a technique applied to the valuation of derivatives, where a discrete time model is required. For equity options, a typical example would be pricing an American option, where a decision as to option exercise is required at "all" times (any time) before and including maturity. A continuous model, on the other hand, such as Black-Scholes, would only allow for the valuation of European options, where exercise is on the option's maturity date. For interest rate ...

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