

Jump-Diffusion Models in Foreign Exchange Markets

— case of log-normal —

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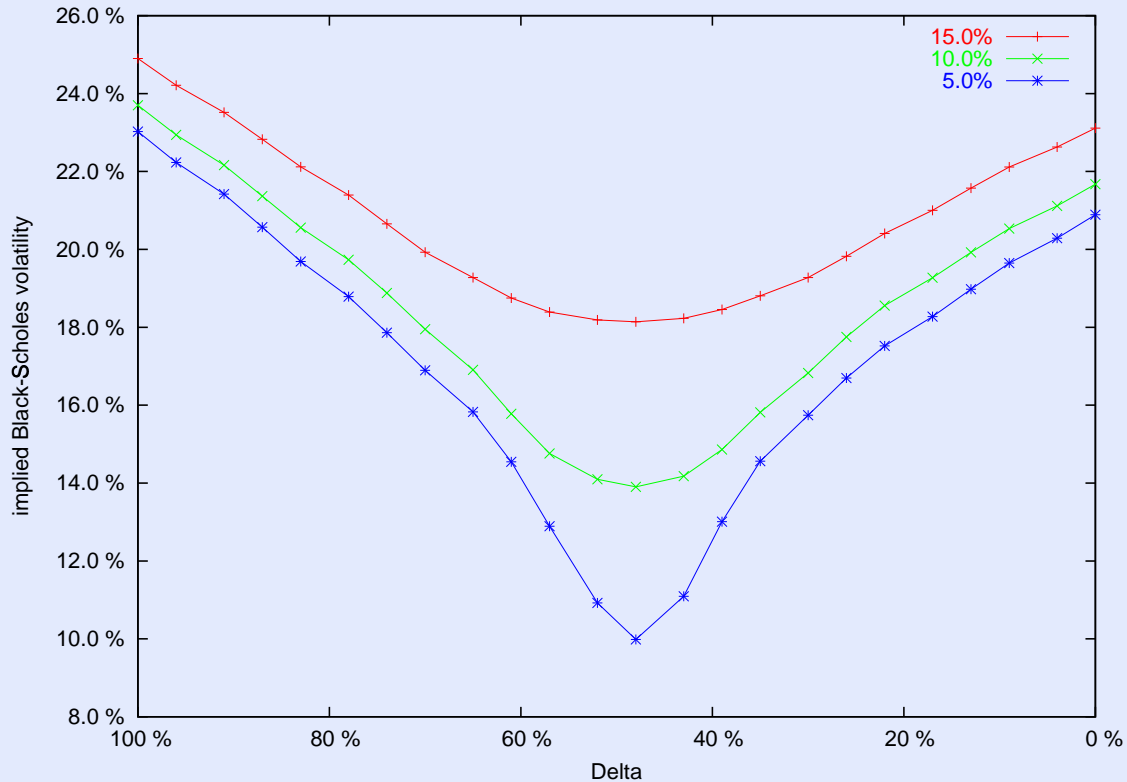
April 3, 2002

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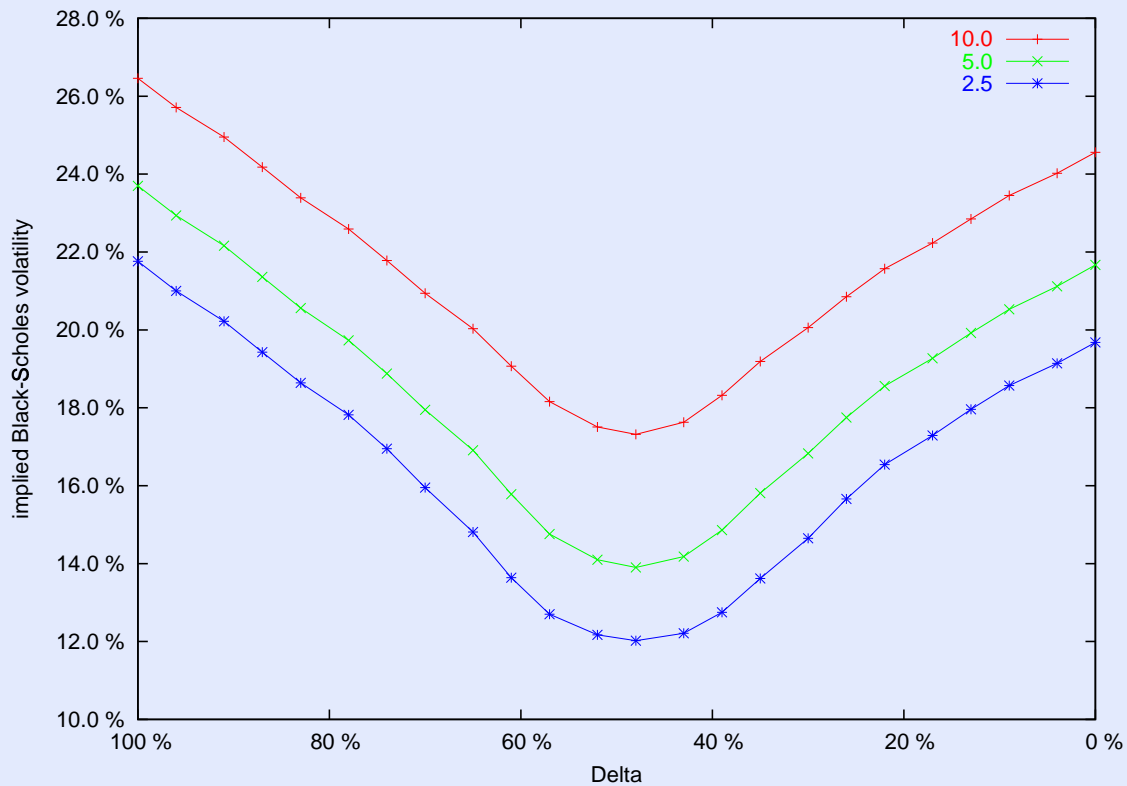
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1. Impact of parameters (log-normal)

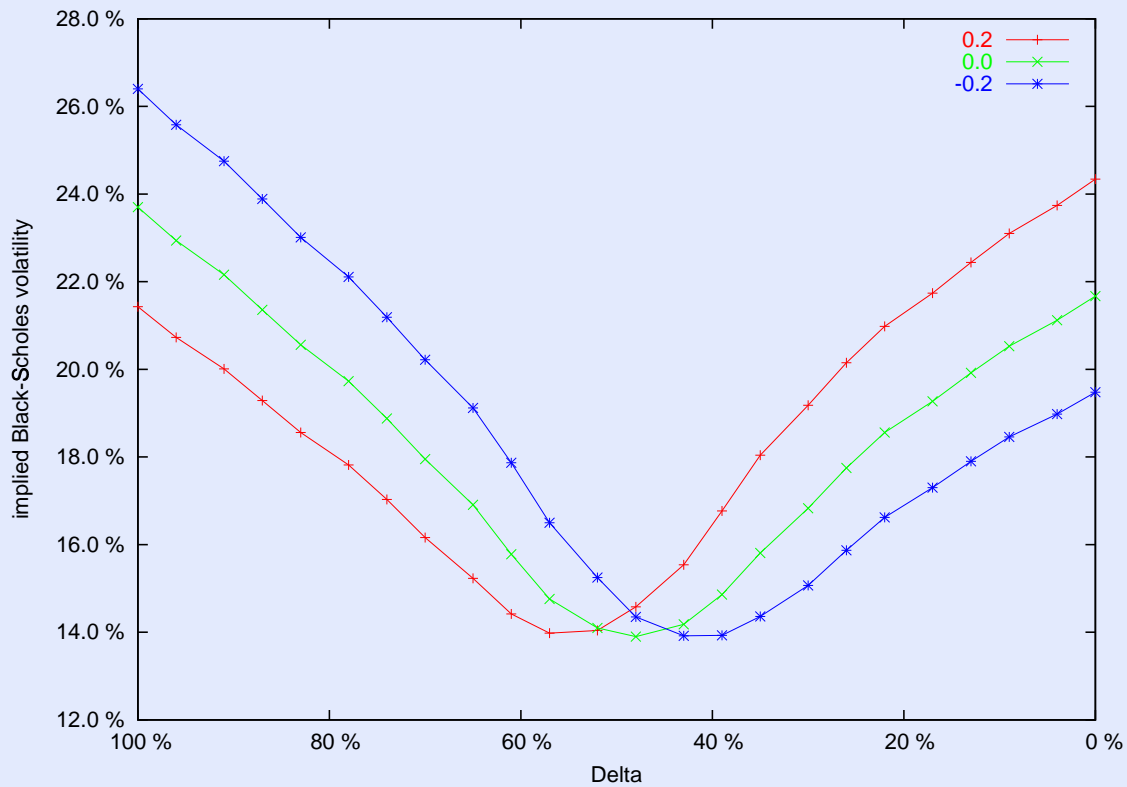
1.1. Impact of parameter σ



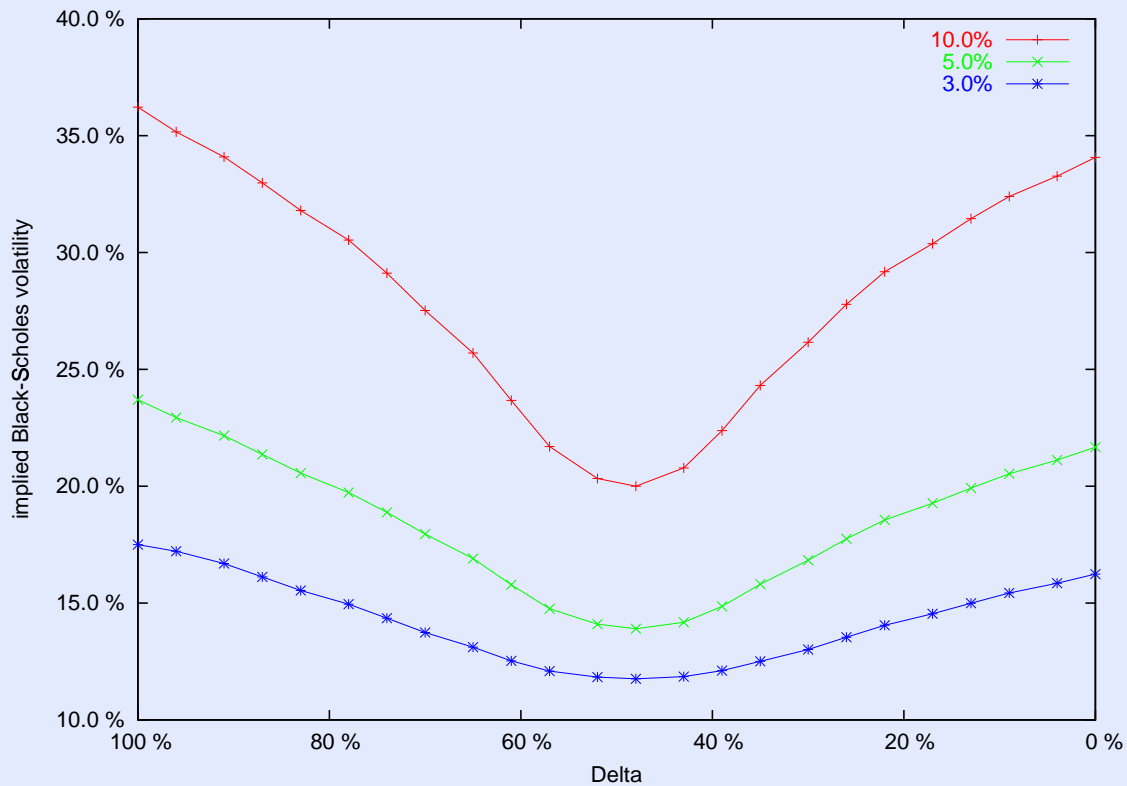
1.2. Impact of parameter λ



1.3. Impact of parameter μ_Y

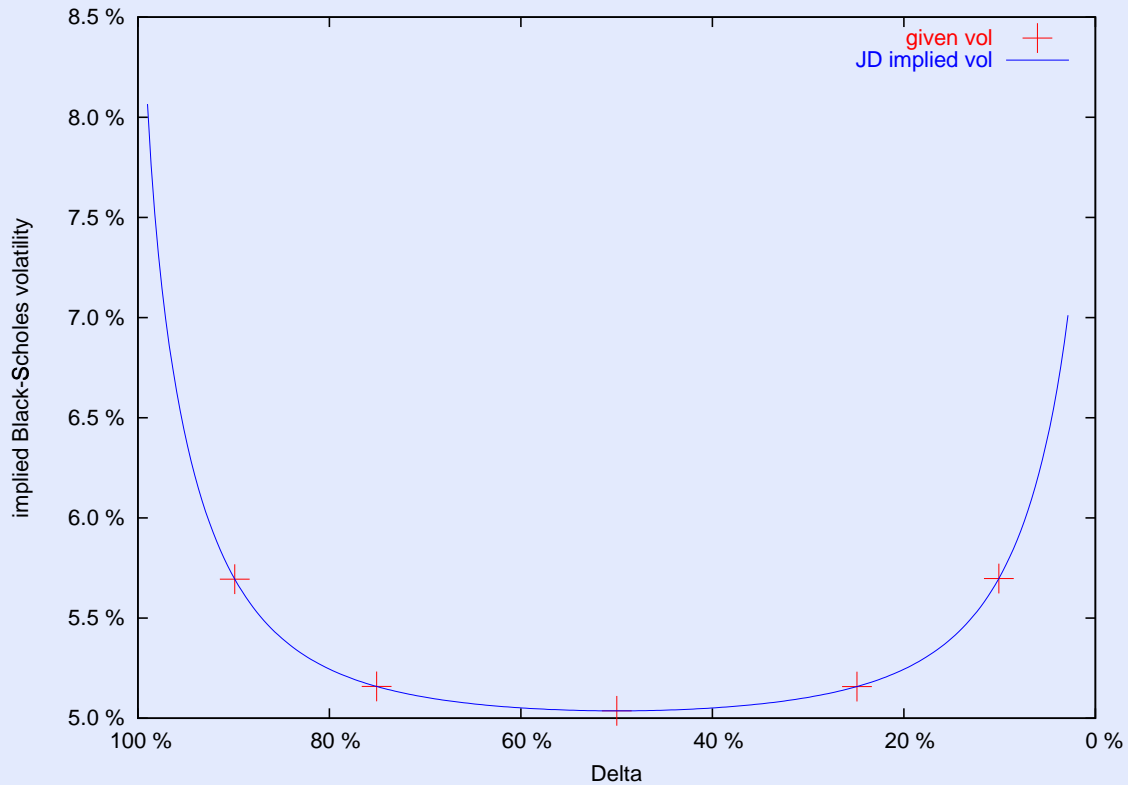


1.4. Impact of parameter σ_Y

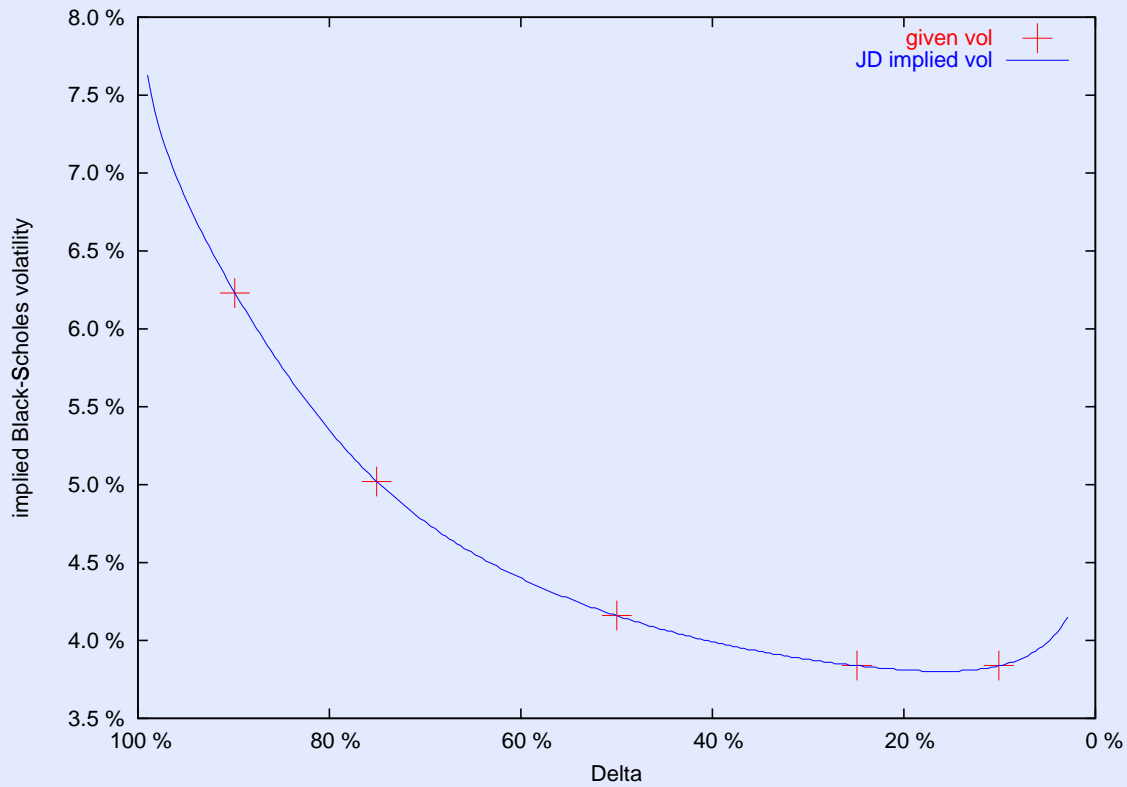


2. EUR/CHF

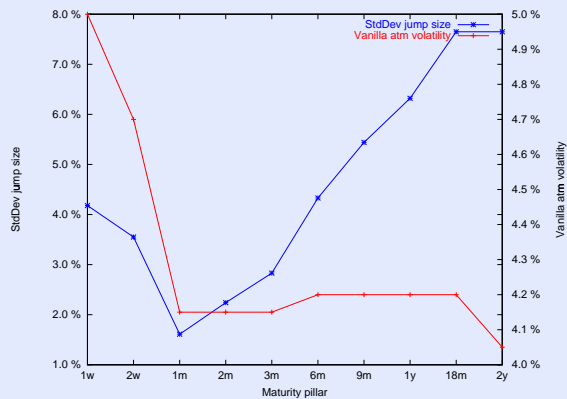
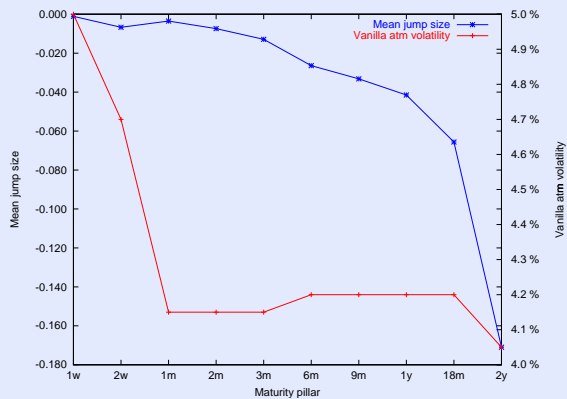
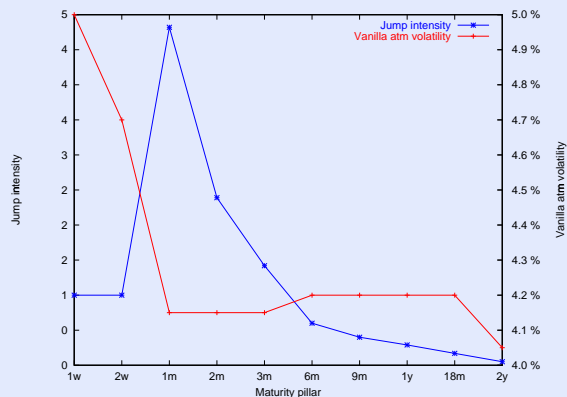
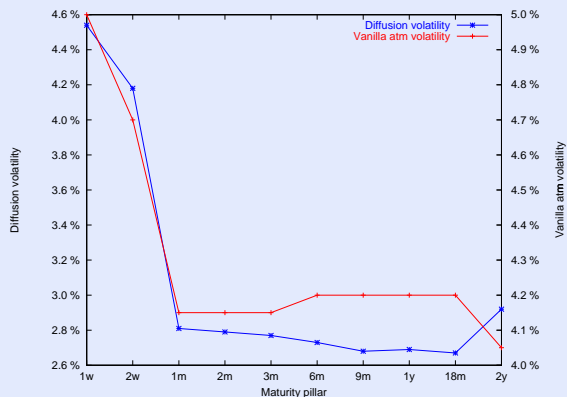
2.1. 1w EUR/CHF



2.2. 6m EUR/CHF

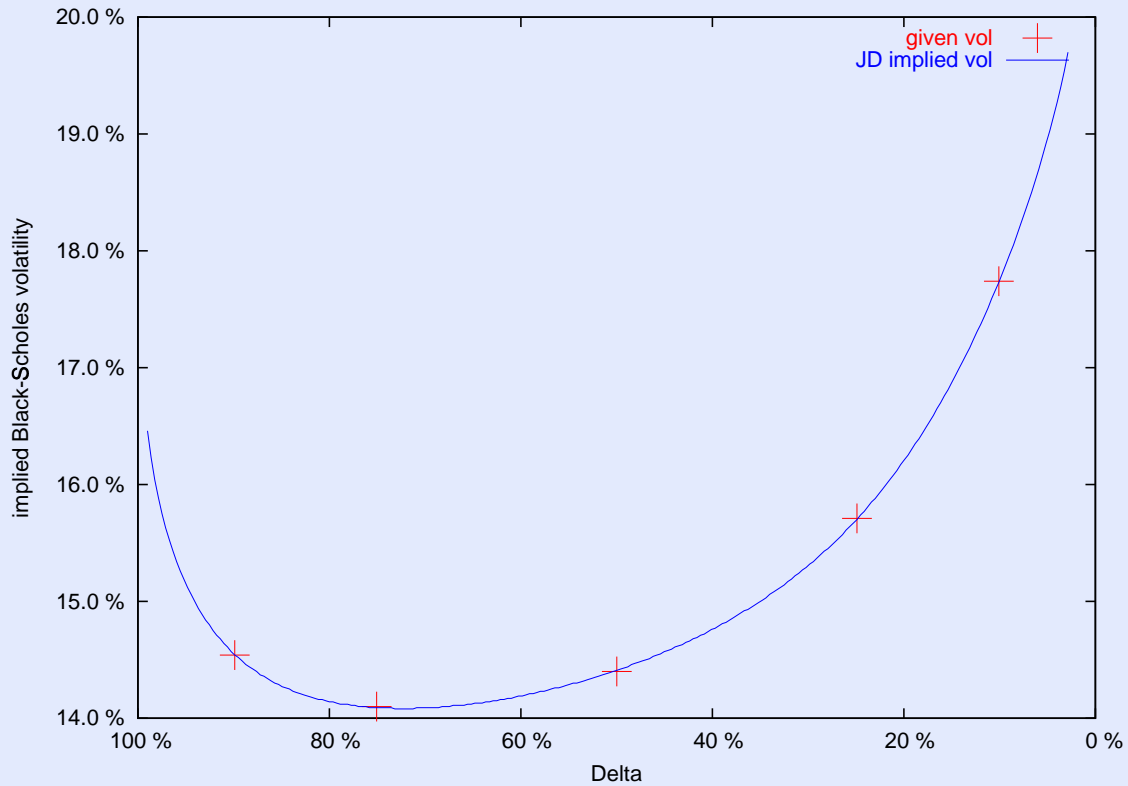


2.3. Term structure EUR/CHF

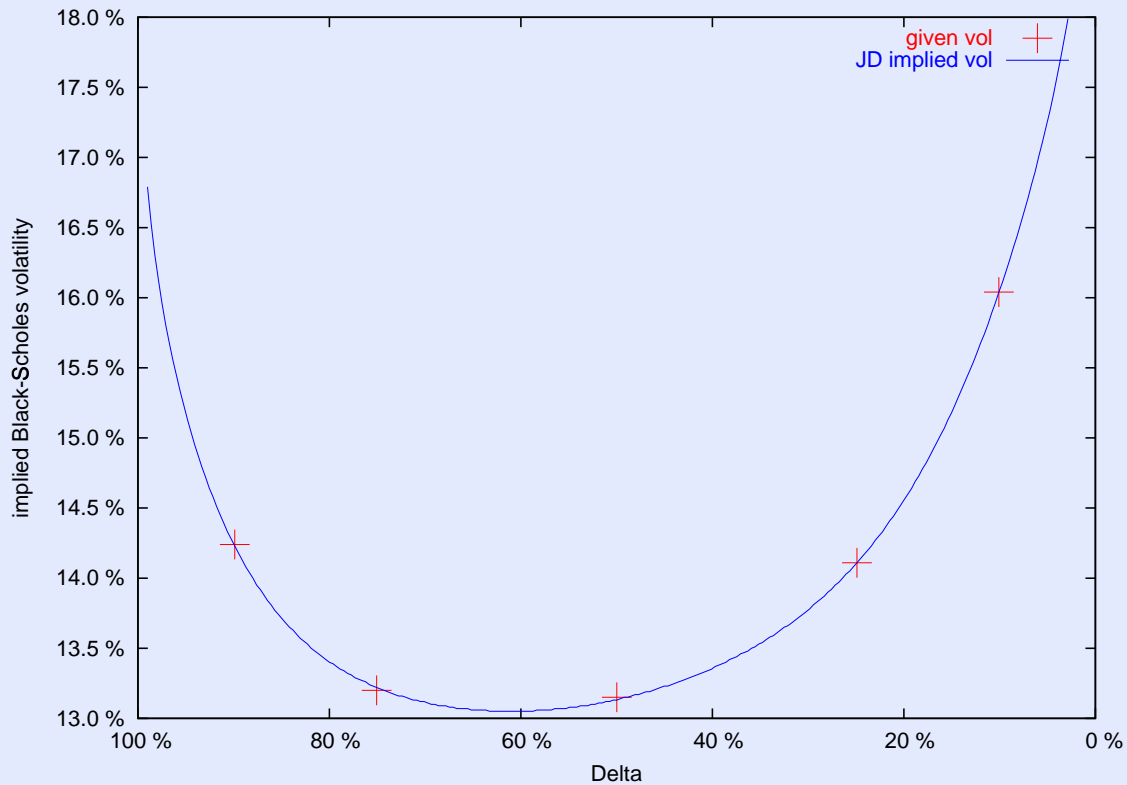


3. USD/JPY

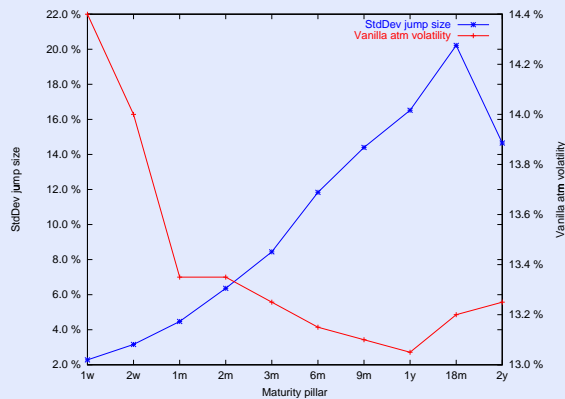
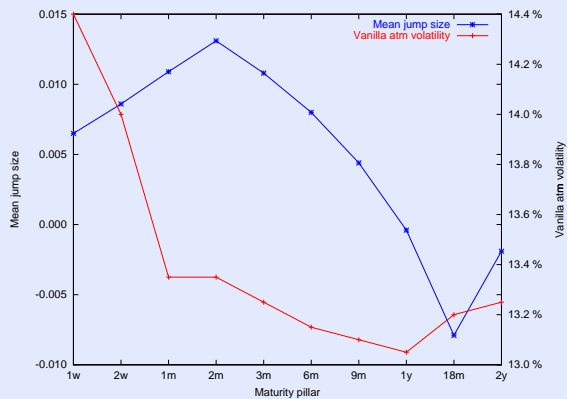
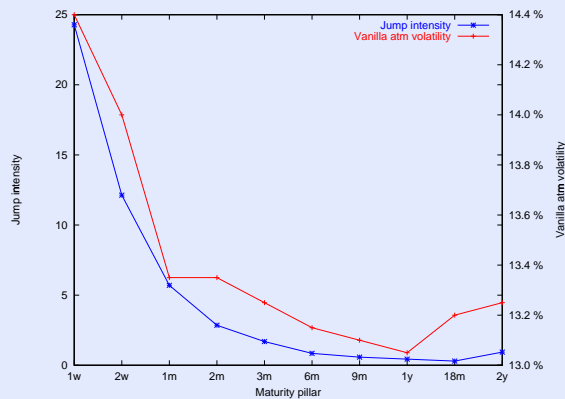
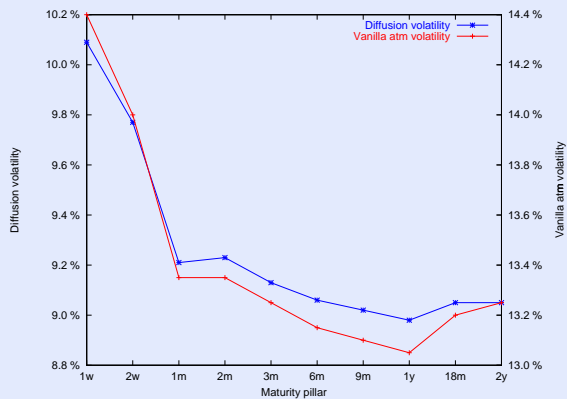
3.1. 1w USD/JPY



3.2. 6m USD/JPY



3.3. Term structure USD/JPY





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