Pricing long-term options with stochastic volatility and stochastic interest rates

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Preface

This thesis is the result of two and a half years of research at the University of Amsterdam and Delta Lloyd. When doing research in actuarial and mathematical finance, the link between academia and the financial industry provides a very inspiring blend. Still, performing a PhD in such a field is a hurdle that cannot be overcome without the help of a great number of special people.

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