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ap_cgmy_varswap_repl2

Input parameters:
Output parameters:

- Fair strike in annual volatility points

- Price in 10000 variance points

Description: Computes the fair strike and the price of the Variance Swap in Tempered Stable Lévy model. Replication2 is an approach which approximate the price of the variance swap by a portfolio of vanillas written on the same maturity but different strikes. Description of the algorithm is given in there

References