

Karlsruhe Institute of Technology

Institute for Finance

Department of Financial Engineering und Derivatives  
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Master Thesis

Business practices in the EU  
WS 2021/2022

Topic 8

Super Fancy Thesis

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Karlsruhe, September 1, 2021

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# 1 Erster Abschnitt

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## 1.1 Unterabschnitt

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$$dS(t) = \alpha(\nu_S - \ln(S(t)))S(t)dt + \sigma_S S(t)dW(t) \quad (1)$$

At vero eos et accusamus et iusto odio dignissimos ducimus qui blanditiis praesentium voluptatum deleniti atque corrupti quos dolores et quas molestias excepturi sint occaecati cupiditate non provident, similique sunt in culpa qui officia deserunt mollitia animi, id est laborum et dolorum fuga (Merton, 1973).

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<sup>1</sup>FuSSnote Beispiel

## 2 Zweiter Abschnitt

Et harum quidem rerum facilis est et expedita distinctio. Temporibus autem quibusdam et aut officiis debitis aut rerum necessitatibus saepe eveniet ut et voluptates repudiandae sint et molestiae non recusandae.

Description	Variable	Value
Meeting probability	$\mu$	0.2405
Inflation rate	$\rho$	0.3651%
Risk aversion	$\sigma$	0.5
Time preference	$\delta$	0.9957

Table 1: Calibrated model parameters

### 3 Dritter Abschnitt

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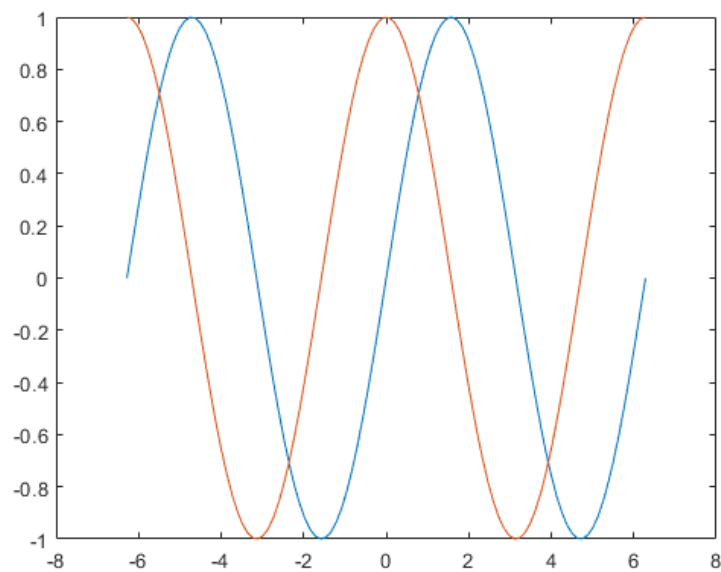


Figure 1: MatlabPlot

#### 3.1 Querverweise

Querverweis zu Kapitel 2, Querverweis zu Tabelle 1, Querverweis zu Abbildung 1 und Querverweis zu Formel (1).

## References

- Bookstaber, Richard, David P. Jacob, and Joseph A. Langsam (1986). “The Arbitrage-Free Pricing of Options on Interest-Sensitive Instruments”. In: *Advances in Futures and Options Research*. Ed. by Frank J. Fabozzi. Vol. 1. Part A. JAI Press: Greenwich, CT, pp. 14–35.
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## A Anhang

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# Declaration

I declare truthfully that I have written the thesis

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independently, that I have indicated all aids used completely and accurately, and that I have and to have marked everything that has been taken from the work of others unchanged or with modifications from the work of others.

Karlsruhe, September 1, 2021

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Max Mustermann