Heston - Calibrated IVS with NN1
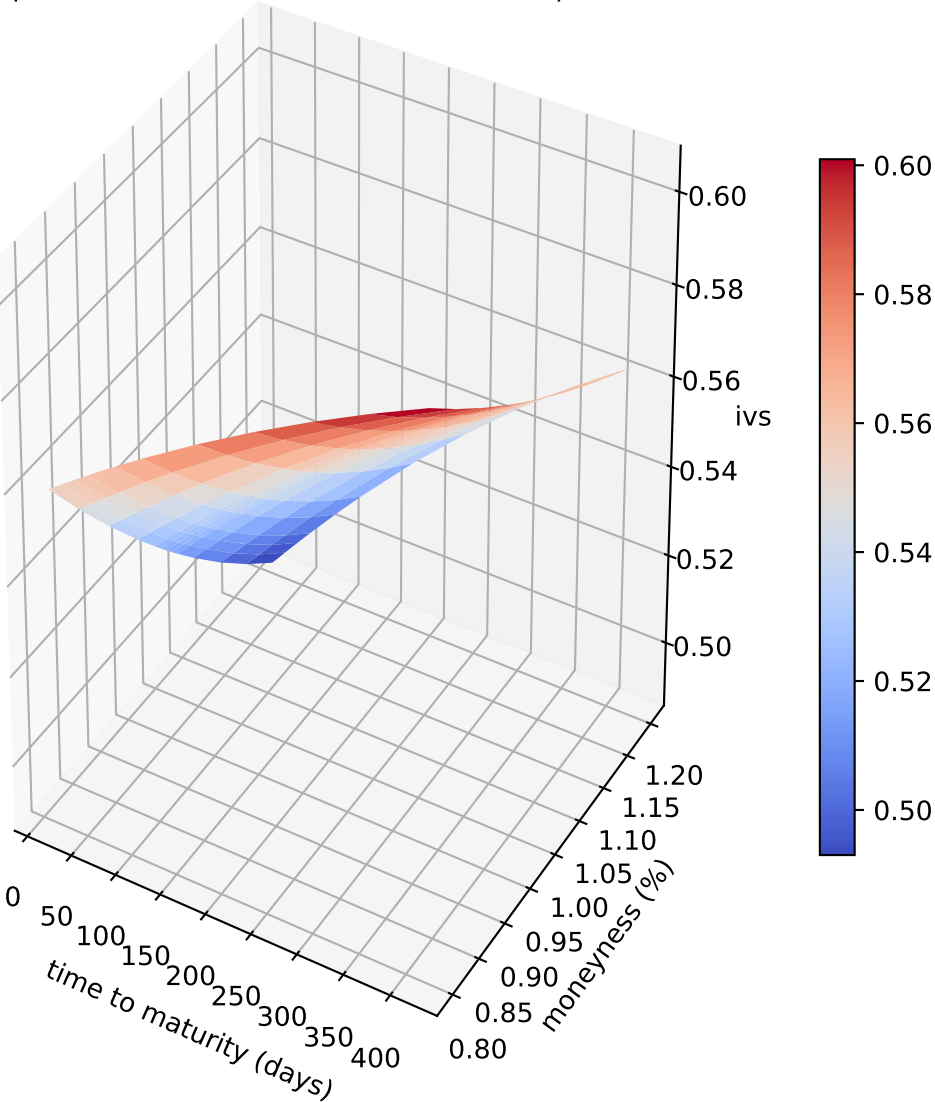
$S_0 = 76.589$, ir $= 0.0172$, dr $= 0.03$, $v_0 = 0.2657$

Hist params: $\kappa = 1.131$, $\theta = 0.421$, $\sigma = 0.697$, $\rho = 0.543$

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