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ap_floatingasian_zhang

Output parameters:

- Price
- Delta

Description: This is taken from [\[1\]](#). For this routine we send the reader to the [Routine ap_fixedasian_zhang.c](#)

References

- [1] J.E.ZHANG. A semy-analtycal method for pricing and hedging continously-sampled arithmetic average rate options. *preprint*, September 2000. [1](#)