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Assume $I = 1, J = 2$. And since X_3, \dots, X_n remain fixed in all our deliberations, we may also assume that $N = 2$, so that $A \in \mathbb{R}^2$. Let $X_2 \in \mathbb{R}^2$ be fixed, and let $\sigma > 0$. May 10th, 2024

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Exotic Derivatives & Structured Products Part 2: Structured Products Structured Products Are Pre-packaged Investment Vehicles Based On:

- Equities, Baskets Of Equities, Equity Indexes,
- Commodities, Commodity Futures,
- Interest Rates,
- FX Rates,
- Debt Securities,
- Other Assets Or Derivatives.

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