



**PRICING EUROPEAN CALL CURRENCY OPTION  
BASED ON THE FUZZY PATTERN**

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**Abstract**

In this paper, we present an application of fuzzy pattern to price European call currency option. We make use of fuzzy estimators for the volatility of exchange rate which based on statistical data to obtain the fuzzy pattern of G-K model, and an optimization procedure has been applied. Finally, a numerical example is presented.

**Keywords and phrases:** currency option, fuzzy estimators, optimal model, history volatility.

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