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Title: Volatility estimation for different structures of random field interest rate models in discrete time

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The general framework of the discrete time forward interest rate model considered in this paper is introduced by GÁLL, PAP and ZUIJLEN in [?]. This paper studies the maximum likelihood estimator of the volatility of forward interest rates driven by geometric spatial AR sheet and considers its asymptotic behaviour, as is done in GÁLL, PAP and ZUIJLEN in [?]. However, we consider the case of a *non*-constant volatility to derive new asymptotic results for far more general structures.

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