Yingming Luo: Pricing of Exotics – Barriers and Asians

1. Introduction – have a look at UCL project and summarise her introduction. Also talk about your interest and reason for choosing this area. Define the finance behind your options (barrier and Asian) – maths and definitions of the exotics
2. Literature review
3. Technical side. That is discuss MC and applications to option pricing
4. Results and observations
5. Conclusion
6. Refs