



Student Research Group Report

Methods of Simulation of the Heston Model

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Introduction

The Heston Model

Part I

Methods of Simulation of the Heston Model: A Theoretical Review

Chapter 1

A review of the Heston model

Method	Euler	Broadie-Kaya	Andersen
Elapsed, s	0.0001	0.0001	0.0001

Part II

Practical Experiments and Pricing Exotics

Conclusion