Pricing Swaptions with Monte Carlo

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In this article . . .

Introduction

Lorem ipsum. This is a citation of Buchanan (1979). I will price a Bermudan swaption with Monte Carlo, because I'm amazing!

Subsection 1

Blah blah blah

Subsection 2

Yada yada yada. Figlewski (1989) is about simulating option market maker delta-hedging under conditions of friction, transactions costs, etc.

Middle Section

More words about computation in finance and economics

Summary and Conclusion

Summary of paper. More stuff!

References

Buchanan, James M. 1979. *What Should Economists Do?* Liberty Fund Inc.

Figlewski, Stephen. 1989. "Options Arbitrage in Imperfect Markets." *Journal of Finance* 44(5):1289–1311.