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I.N.R.I.A / C.E.R.M.I.C.S. PREMIA

PREMIA14

Introduction to Premia List of Algorithms Finite Difference Methods Monte Carlo Methods Tree Methods Approximation Methods Closed Formula Methods Calibration Methods Interest Rate Derivatives Credit Derivatives Volatility Derivatives Inflation Derivatives Insurance Derivatives Energy and Commodities Risk

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Option Families

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Dynamic Hedging

Bibliography

Software Source Files

Premia 14 Team

Premia Past Teams