Premia 14
Monte Carlo Methods

Topics:

Monte Carlo option pricing for swing options using a Mallliavin approach

Exact retrospective Monte Carlo computation of arithmetic average Asian options

Adaptive stratification for Asian options

A second-order discretization scheme for the CIR process: application to the Heston model

Numerical algorithms for backward differential equations

Primal Dual algorithm for American options

Upper bound for bermudan swaptions in the LMM Model

Survey of Monte Carlo methods for the Heston model

Cubature on Wiener space in infinite dimension. Application to HJM-equations

Robust Adaptive Importance Sampling for Normal Random Vectors

Polynomial processes and their applications to mathematical Finance

Exact and high order discretization schemes for Wishart processes

Connecting discrete and continuous lookback under exponential Lévy model

Simulation of Lookback Options under Infinite Activity Lévy Model

Pricing of Exotic Options under Infinite Activity Lévy Model

Pricing in Garch models

Pricing and hedging American-style options: a simple simulation-based approach

Iterative Construction of the Optimal Bermudan Stopping Time

Estimating the Delta of Options by the Likelihood Ratio Method

Gamma Expansion of the Heston Stochastic Volatility Model

Pricing Convertible Bonds with Call Protection

High order discretization schemes for stochastic volatility models