Premia 14
Tree Methods

Topics:

Introduction to Tree methods in finance

Convergence result for Tree methods in finance

A Moments and Strike Matching Binomial Algorithm

Forward Shooting Grid Methods

Variance Optimal Hedging for a given number of transactions

Singular Points Methods for Pricing American options with discrete dividends by binomial trees

The Singular Points Binomial Method for pricing American path-dependent options

Evaluating fair premiums of equity-linked policies with surrender option in a bivariate model

Tree methods in Levy models

A Tree-based Method to price American Options in the Heston Model