

	finished
	started but not finished
	not started

	Simulations BSDE
1D	Bid-ask european call
	bid-ask call combination
	CVA (does not involve Z)
high dim	bid-ask geometric call
	Simulations 2 -BSDE
	Portfolio optimisation Touzi, warin, fahim

	Code improvement
performance	parallelization (checked how to implement with Deborshee)
	try the warm_start parameter in RF
accuracy	adapt analysis made for max_leaf_nodes to other params

	MSc thesis
	1) BSDE theory
	2) Random Forest Regression
	3) RF parameters tuning
	4) Mesh Method
	5) Z as derivative
	6) Numerical Simulations
	7) 2-BSDE and non linear PDE
	8) Numerical Simulations
	Article

Comments

calibration not good

it's just two lines of code