Analysis of the Quantum Advantages for Deep Hedging

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Deep hedging

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Reword: ——————————————— Classical derivative pricing models all rely on mathematical path generators, however these are not designed to be realistic, instead they describe diffusion in a risk-neutral measure, rather than the real-world measure, with variables being kept to a minimal for easy computation.

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Mathematical set up for hedging:

3   Quantum Architectures

4 Deep Hedging