Class Memo 2023/5/23

◆ 老師研訓院講義

- ➢ Monte-Carlo Simulation
- ➢ Multi-Asset Simulation
- ➢ American Simulation: LSMC

◆ Financial Numerical Recipes C++

- ➢ Chapter 14, 15

◆ Advanced Tree

- ➢ Trinomial Tree
- ➢ Two States Binomial Tree