Financial Mathematics

MATH 5870/6870[1]
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[1]Based on Robert L. McDonald's *Derivatives Markets*, 3rd Ed, Pearson, 2013.

Chapter 19. Monte Carlo Valuation

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Check out the numpy.random reference[3] :

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https://numpy.org/doc/1.16/reference/routines.random.html
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[3]There is no need to build the wheels by ourselves.