Kees Oosterlee
Numerical Mathematics Aspects in Computational Finance

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In this presentation we will discuss some topics in Finance that require Mathematics, and, in particular, efficient numerical techniques. We will discuss option pricing, for example, for option contracts based on more than one underlying stock, and contracts with advanced stochastic models for the underlying stock price dynamics. We will focus on a mathematical framework in which we perform this research. One of the aims is to price the options as fast as possible.