Clearing Algorithm and Shortest Path for Settlement in Futures Contracts

Patrick Dugan¹, Daniel Pizarro¹, Lihki Rubio¹

^a Tradelayer, Concón, Valparaiso, Chile

Abstract

Graph theory is very important for to develop algorithms for settlement in futures contracts \dots

Keywords: Financial derivatives, Clearing Algorithm, Shortest Path

Text ... citation: [?].

^{*}Corresponding author.

[1] Smith, J., Once Upon a Time on Stack Overflow. Houston, TX: United Publishers, 1th ed., 2015.