Pricing Swaptions with Monte Carlo

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In this article …

# Introduction

Lorem ipsum. This is a citation of Buchanan (1979). I will price a Bermudan swaption with Monte Carlo, because I’m amazing!

## Subsection 1

Blah blah blah

## Subsection 2

Yada yada yada. Figlewski (1989) is about simulating option market maker delta-hedging under conditions of friction, transactions costs, etc.

# Middle Section

More words about computation in finance and economics

# Summary and Conclusion

Summary of paper. More stuff!

Buchanan, James M. 1979. *What Should Economists Do?* Liberty Fund Inc.

Figlewski, Stephen. 1989. “Options Arbitrage in Imperfect Markets.” *Journal of Finance* 44 (5): 1289–1311.